



Derivatives Weekly Statistics Report

From 2009/05/11 To 2009/05/15

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10			Currency Future	9.0400	9.0456	9.0379	9.0456	0.00
15/05/2009	\$ / R On 15-March-10			Currency Future	9.0400	9.0456	9.0379	9.0456	0.00
15/05/2009	\$ / R On 15-March-10			Currency Future	9.0400	9.0456	9.0379	9.0456	0.00
15/05/2009	\$ / R On 15-March-10			Currency Future	9.0400	9.0456	9.0379	9.0456	0.00
15/05/2009	\$ / R On 15-March-10			Currency Future	9.0400	9.0456	9.0379	9.0456	0.00
15/05/2009	\$ / R On 15-March-10			Currency Future	9.0400	9.0456	9.0379	9.0456	0.00
15/05/2009	\$ / R On 15-March-10			Currency Future	9.0400	9.0456	9.0379	9.0456	0.00
15/05/2009	\$ / R On 15-March-10			Currency Future	9.0400	9.0456	9.0379	9.0456	0.00
15/05/2009	\$ / R On 15-March-10			Currency Future	9.0400	9.0456	9.0379	9.0456	0.00
15/05/2009	\$ / R On 12-June-09			Currency Future	8.6300	8.6370	8.6281	8.6370	343734.00
15/05/2009	\$ / R On 12-June-09			Currency Future	8.6300	8.6370	8.6281	8.6370	343734.00
15/05/2009	\$ / R On 12-June-09			Currency Future	8.6300	8.6370	8.6281	8.6370	343734.00
15/05/2009	\$ / R On 12-June-09			Currency Future	8.6300	8.6370	8.6281	8.6370	343734.00
15/05/2009	\$ / R On 12-June-09			Currency Future	8.6300	8.6370	8.6281	8.6370	343734.00
15/05/2009	\$ / R On 12-June-09			Currency Future	8.6300	8.6370	8.6281	8.6370	343734.00
15/05/2009	\$ / R On 12-June-09			Currency Future	8.6300	8.6370	8.6281	8.6370	343734.00
15/05/2009	\$ / R On 12-June-09			Currency Future	8.6300	8.6370	8.6281	8.6370	343734.00
15/05/2009	\$ / R On 12-June-09			Currency Future	8.6300	8.6370	8.6281	8.6370	343734.00
15/05/2009	\$ / R On 14-June-10			Currency Future	9.1700	9.1738	9.1652	9.1738	0.00
15/05/2009	\$ / R On 14-June-10			Currency Future	9.1700	9.1738	9.1652	9.1738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-June-10			Currency Future	9.1700	9.1738	9.1652	9.1738	0.00
15/05/2009	\$ / R On 14-June-10			Currency Future	9.1700	9.1738	9.1652	9.1738	0.00
15/05/2009	\$ / R On 14-June-10			Currency Future	9.1700	9.1738	9.1652	9.1738	0.00
15/05/2009	\$ / R On 14-June-10			Currency Future	9.1700	9.1738	9.1652	9.1738	0.00
15/05/2009	\$ / R On 14-June-10			Currency Future	9.1700	9.1738	9.1652	9.1738	0.00
15/05/2009	\$ / R On 14-June-10			Currency Future	9.1700	9.1738	9.1652	9.1738	0.00
15/05/2009	\$ / R On 14-June-10			Currency Future	9.1700	9.1738	9.1652	9.1738	0.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-September-09			Currency Future	8.7700	8.7782	8.7707	8.7782	10423.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 14-December-09			Currency Future	8.9000	8.9120	8.9042	8.9120	1864.00
15/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	691	700	691	700	0.00
15/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	953	954	953	954	0.00
15/05/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	380	388	380	388	0.00
15/05/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	659	660	659	660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	2.00	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	0.50	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	2.05	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	0.55	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	617	625	617	625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	2.25	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	0.75	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	617	625	617	625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	617	625	617	625	0.00
15/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1129	1130	1129	1130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	2.00	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	0.50	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	2.05	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	0.55	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	2.25	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	0.75	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1129	1130	1129	1130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1129	1130	1129	1130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	1129	1130	1129	1130	0.00
15/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	484	493	484	493	0.00
15/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	484	493	484	493	0.00
15/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	484	493	484	493	0.00
15/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	980	981	980	981	0.00
15/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	980	981	980	981	0.00
15/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	980	981	980	981	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	590	598	590	598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	590	598	590	598	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1202	1203	1202	1203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1202	1203	1202	1203	0.00
15/05/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	301	308	301	308	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	301	308	301	308	0.00
15/05/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	880	880	880	880	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	880	880	880	880	0.00
15/05/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	15	17	15	17	100.00
15/05/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	1586	1580	1586	1580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	1586	1580	1586	1580	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	497	505	497	505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.50	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	497	505	497	505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	17.30	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.20	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.00	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	19.25	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	19.15	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	19.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.95	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.70	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.50	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.40	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.30	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.20	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.10	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	497	505	497	505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.95	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.75	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.45	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.35	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.25	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	18.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.35	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.25	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.15	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	17.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.75	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	497	505	497	505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	497	505	497	505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	497	505	497	505	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1509	1509	1509	1509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	1509	1509	1509	1509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.50	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.30	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.20	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.00	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.60	Put	Currency Future	1509	1509	1509	1509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	19.25	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	19.15	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	19.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.95	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.70	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.50	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.40	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.30	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.20	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.10	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.95	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.65	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.55	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.85	Put	Currency Future	1509	1509	1509	1509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	18.75	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.65	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.55	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.45	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.35	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.25	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	18.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.35	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.25	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.15	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	17.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.75	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	1509	1509	1509	1509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	1509	1509	1509	1509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	1509	1509	1509	1509	0.00
15/05/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	142	146	142	146	1000.00
15/05/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	142	146	142	146	1000.00
15/05/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	142	146	142	146	1000.00
15/05/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1772	1768	1772	1768	0.00
15/05/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1772	1768	1772	1768	0.00
15/05/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1772	1768	1772	1768	0.00
15/05/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	558	565	558	565	0.00
15/05/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1793	1791	1793	1791	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	201	207	201	207	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1331	1329	1331	1329	0.00
15/05/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	152	157	152	157	0.00
15/05/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1681	1678	1681	1678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	133	137	133	137	0.00
15/05/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	133	137	133	137	0.00
15/05/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	133	137	133	137	0.00
15/05/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1863	1859	1863	1859	0.00
15/05/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1863	1859	1863	1859	0.00
15/05/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1863	1859	1863	1859	0.00
15/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	238	244	238	244	0.00
15/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	238	244	238	244	0.00
15/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	238	244	238	244	0.00
15/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	2134	2132	2134	2132	0.00
15/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	2134	2132	2134	2132	0.00
15/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	2134	2132	2134	2132	0.00
15/05/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	227	233	227	233	0.00
15/05/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	2223	2221	2223	2221	0.00
15/05/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	19	22	19	22	0.00
15/05/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	19	22	19	22	0.00
15/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	19	22	19	22	0.00
15/05/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	19	22	19	22	0.00
15/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	19	22	19	22	0.00
15/05/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	1441	1435	1441	1435	0.00
15/05/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	1441	1435	1441	1435	0.00
15/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1441	1435	1441	1435	0.00
15/05/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	1441	1435	1441	1435	0.00
15/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	1441	1435	1441	1435	0.00
15/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	335	342	335	342	0.00
15/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1531	1530	1531	1530	0.00
15/05/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	169	174	169	174	0.00
15/05/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1548	1545	1548	1545	0.00
15/05/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	173	177	173	177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	173	177	173	177	0.00
15/05/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	173	177	173	177	0.00
15/05/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	173	177	173	177	0.00
15/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	173	177	173	177	0.00
15/05/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	2769	2765	2769	2765	0.00
15/05/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	2769	2765	2769	2765	0.00
15/05/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	2769	2765	2769	2765	0.00
15/05/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	2769	2765	2769	2765	0.00
15/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2769	2765	2769	2765	0.00
15/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	239	255	239	255	0.00
15/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	210	218	210	218	0.00
15/05/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	94	103	94	103	0.00
15/05/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	566	566	566	566	0.00
15/05/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	2	2	2	2	0.00
15/05/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	2674	2665	2674	2665	0.00
15/05/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	2	3	2	3	0.00
15/05/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	2	3	2	3	0.00
15/05/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	2	3	2	3	0.00
15/05/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	2	3	2	3	0.00
15/05/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	2	3	2	3	0.00
15/05/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	2424	2416	2424	2416	0.00
15/05/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	2424	2416	2424	2416	0.00
15/05/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	2424	2416	2424	2416	0.00
15/05/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	2424	2416	2424	2416	0.00
15/05/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	2424	2416	2424	2416	0.00
15/05/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	825	835	825	835	0.00
15/05/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	421	423	421	423	0.00
15/05/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	411	419	411	419	0.00
15/05/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	1207	1207	1207	1207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	80	82	80	82	0.00
15/05/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	4475	4470	4475	4470	0.00
15/05/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	685	695	685	695	0.00
15/05/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	685	695	685	695	0.00
15/05/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	685	695	685	695	0.00
15/05/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	581	583	581	583	0.00
15/05/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	581	583	581	583	0.00
15/05/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	581	583	581	583	0.00
15/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	440	448	440	448	0.00
15/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	440	448	440	448	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	440	448	440	448	0.00
15/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1752	1752	1752	1752	0.00
15/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1752	1752	1752	1752	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1752	1752	1752	1752	0.00
15/05/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	631	639	631	639	0.00
15/05/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	1093	1094	1093	1094	0.00
15/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1338	1347	1338	1347	0.00
15/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	134	135	134	135	0.00
15/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	933	942	933	942	0.00
15/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	329	330	329	330	0.00
15/05/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	189	194	189	194	0.00
15/05/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	2585	2582	2585	2582	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	250	257	250	257	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1080	1079	1080	1079	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	233	240	233	240	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1162	1161	1162	1161	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	217	223	217	223	0.00
15/05/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1246	1245	1246	1245	0.00
15/05/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	262	267	262	267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	2925	2921	2925	2921	0.00
15/05/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	253	257	253	257	0.00
15/05/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	3015	3011	3015	3011	0.00
15/05/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	796	805	796	805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	796	805	796	805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	796	805	796	805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	796	805	796	805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	796	805	796	805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	796	805	796	805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	796	805	796	805	0.00
15/05/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	758	759	758	759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	758	759	758	759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	758	759	758	759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	758	759	758	759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	758	759	758	759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	758	759	758	759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	758	759	758	759	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	159	161	159	161	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	4271	4266	4271	4266	0.00
15/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1336	1344	1336	1344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1336	1344	1336	1344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1336	1344	1336	1344	0.00
15/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	248	249	248	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	248	249	248	249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	248	249	248	249	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	208	211	208	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	208	211	208	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	208	211	208	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	208	211	208	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	208	211	208	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3520	3516	3520	3516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	3520	3516	3520	3516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	3520	3516	3520	3516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	3520	3516	3520	3516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1336	1346	1336	1346	0.00
15/05/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1336	1346	1336	1346	0.00
15/05/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	1336	1346	1336	1346	0.00
15/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	1336	1346	1336	1346	0.00
15/05/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	370	373	370	373	0.00
15/05/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	370	373	370	373	0.00
15/05/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	370	373	370	373	0.00
15/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	370	373	370	373	0.00
15/05/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	669	677	669	677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	1404	1403	1404	1403	0.00
15/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	539	545	539	545	0.00
15/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1874	1872	1874	1872	0.00
15/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	270	272	270	272	0.00
15/05/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	270	272	270	272	0.00
15/05/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	270	272	270	272	0.00
15/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3705	3699	3705	3699	0.00
15/05/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	3705	3699	3705	3699	0.00
15/05/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	3705	3699	3705	3699	0.00
15/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1459	1467	1459	1467	0.00
15/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	105	105	105	105	0.00
15/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	626	635	626	635	0.00
15/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	671	673	671	673	0.00
15/05/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	233	238	233	238	0.00
15/05/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2179	2176	2179	2176	0.00
15/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	682	690	682	690	0.00
15/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1367	1366	1367	1366	0.00
15/05/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	274	277	274	277	0.00
15/05/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	3659	3653	3659	3653	0.00
15/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	1372	1380	1372	1380	0.00
15/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	234	235	234	235	0.00
15/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	577	585	577	585	0.00
15/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1239	1240	1239	1240	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	645	654	645	654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	3.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	645	654	645	654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	645	654	645	654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	645	654	645	654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	645	654	645	654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	645	654	645	654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	645	654	645	654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	645	654	645	654	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	1057	1058	1057	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	3.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1057	1058	1057	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1057	1058	1057	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1057	1058	1057	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1057	1058	1057	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	1057	1058	1057	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	1057	1058	1057	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	1057	1058	1057	1058	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	208	211	208	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	19.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	17.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	19.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	18.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	20.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	18.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	17.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	208	211	208	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	208	211	208	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	208	211	208	211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.25	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	208	211	208	211	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	3520	3516	3520	3516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	19.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	17.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	19.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	18.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	3520	3516	3520	3516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	20.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	18.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	17.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3520	3516	3520	3516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	3520	3516	3520	3516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.25	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	3520	3516	3520	3516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	3520	3516	3520	3516	0.00
15/05/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	484	493	484	493	0.00
15/05/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	484	493	484	493	0.00
15/05/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	463	464	463	464	0.00
15/05/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	463	464	463	464	0.00
15/05/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	380	388	380	388	0.00
15/05/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	659	660	659	660	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1600	1607	1600	1607	0.00
15/05/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	162	162	162	162	0.00
15/05/2009	\$ / R On 14-June-10	18.45	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.45	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	15.45	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.95	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	10.95	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.90	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	18.25	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.25	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	15.25	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	1684	1694	1684	1694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	18.00	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.00	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	15.00	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.75	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.25	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.55	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	14.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	1684	1694	1684	1694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-June-10	19.90	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	18.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.90	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	15.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	10.90	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	20.15	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	18.65	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.15	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	20.60	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	19.10	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.60	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	18.30	Call	Currency Future	1684	1694	1684	1694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-June-10	17.30	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	15.30	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	18.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	15.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.85	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	1684	1694	1684	1694	0.00
15/05/2009	\$ / R On 14-June-10	18.45	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.45	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	15.45	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	12.95	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	10.95	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	219	221	219	221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-June-10	12.90	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	18.25	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.25	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	15.25	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	18.00	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.00	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	15.00	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.75	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.25	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.55	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.40	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.40	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	14.40	Put	Currency Future	219	221	219	221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	19.90	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	18.40	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.90	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	15.40	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	10.90	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	20.15	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	18.65	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.15	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	219	221	219	221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	20.60	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	19.10	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.60	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	18.30	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.30	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	15.30	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	18.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	17.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	15.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	12.85	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	219	221	219	221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	219	221	219	221	0.00
15/05/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	219	221	219	221	0.00
15/05/2009	£ / R On 15-March-10			Currency Future	13.5800	13.4936	13.5827	13.4936	0.00
15/05/2009	£ / R On 15-March-10			Currency Future	13.5800	13.4936	13.5827	13.4936	0.00
15/05/2009	£ / R On 15-March-10			Currency Future	13.5800	13.4936	13.5827	13.4936	0.00
15/05/2009	£ / R On 15-March-10			Currency Future	13.5800	13.4936	13.5827	13.4936	0.00
15/05/2009	£ / R On 15-March-10			Currency Future	13.5800	13.4936	13.5827	13.4936	0.00
15/05/2009	£ / R On 15-March-10			Currency Future	13.5800	13.4936	13.5827	13.4936	0.00
15/05/2009	£ / R On 15-March-10			Currency Future	13.5800	13.4936	13.5827	13.4936	0.00
15/05/2009	£ / R On 15-March-10			Currency Future	13.5800	13.4936	13.5827	13.4936	0.00
15/05/2009	£ / R On 15-March-10			Currency Future	13.5800	13.4936	13.5827	13.4936	0.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 12-June-09			Currency Future	13.1700	13.0803	13.1673	13.0803	19348.00
15/05/2009	£ / R On 14-June-10			Currency Future	13.9800	13.8875	13.9763	13.8875	0.00
15/05/2009	£ / R On 14-June-10			Currency Future	13.9800	13.8875	13.9763	13.8875	0.00
15/05/2009	£ / R On 14-June-10			Currency Future	13.9800	13.8875	13.9763	13.8875	0.00
15/05/2009	£ / R On 14-June-10			Currency Future	13.9800	13.8875	13.9763	13.8875	0.00
15/05/2009	£ / R On 14-June-10			Currency Future	13.9800	13.8875	13.9763	13.8875	0.00
15/05/2009	£ / R On 14-June-10			Currency Future	13.9800	13.8875	13.9763	13.8875	0.00
15/05/2009	£ / R On 14-June-10			Currency Future	13.9800	13.8875	13.9763	13.8875	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-June-10			Currency Future	13.9800	13.8875	13.9763	13.8875	0.00
15/05/2009	£ / R On 14-June-10			Currency Future	13.9800	13.8875	13.9763	13.8875	0.00
15/05/2009	£ / R On 14-September-09			Currency Future	13.3800	13.2913	13.3816	13.2913	3519.00
15/05/2009	£ / R On 14-September-09			Currency Future	13.3800	13.2913	13.3816	13.2913	3519.00
15/05/2009	£ / R On 14-September-09			Currency Future	13.3800	13.2913	13.3816	13.2913	3519.00
15/05/2009	£ / R On 14-September-09			Currency Future	13.3800	13.2913	13.3816	13.2913	3519.00
15/05/2009	£ / R On 14-September-09			Currency Future	13.3800	13.2913	13.3816	13.2913	3519.00
15/05/2009	£ / R On 14-September-09			Currency Future	13.3800	13.2913	13.3816	13.2913	3519.00
15/05/2009	£ / R On 14-September-09			Currency Future	13.3800	13.2913	13.3816	13.2913	3519.00
15/05/2009	£ / R On 14-September-09			Currency Future	13.3800	13.2913	13.3816	13.2913	3519.00
15/05/2009	£ / R On 14-December-09			Currency Future	13.5800	13.4949	13.5840	13.4949	1451.00
15/05/2009	£ / R On 14-December-09			Currency Future	13.5800	13.4949	13.5840	13.4949	1451.00
15/05/2009	£ / R On 14-December-09			Currency Future	13.5800	13.4949	13.5840	13.4949	1451.00
15/05/2009	£ / R On 14-December-09			Currency Future	13.5800	13.4949	13.5840	13.4949	1451.00
15/05/2009	£ / R On 14-December-09			Currency Future	13.5800	13.4949	13.5840	13.4949	1451.00
15/05/2009	£ / R On 14-December-09			Currency Future	13.5800	13.4949	13.5840	13.4949	1451.00
15/05/2009	£ / R On 14-December-09			Currency Future	13.5800	13.4949	13.5840	13.4949	1451.00
15/05/2009	£ / R On 14-December-09			Currency Future	13.5800	13.4949	13.5840	13.4949	1451.00
15/05/2009	£ / R On 14-December-09			Currency Future	13.5800	13.4949	13.5840	13.4949	1451.00
15/05/2009	£ / R On 12-June-09	17.60	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	16.60	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	15.60	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	14.60	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	13.60	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	12.60	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	11.60	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	10.60	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	9.60	Call	Currency Future	295	270	295	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 12-June-09	17.50	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	16.50	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	15.50	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	14.50	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	12.50	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	11.50	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	10.50	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	9.50	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	13.50	Call	Currency Future	295	270	295	270	0.00
15/05/2009	£ / R On 12-June-09	17.60	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	16.60	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	15.60	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	14.60	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	13.60	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	12.60	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	11.60	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	10.60	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	9.60	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	17.50	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	16.50	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	15.50	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	14.50	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	12.50	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	11.50	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	10.50	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	9.50	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	13.50	Put	Currency Future	328	389	328	389	0.00
15/05/2009	£ / R On 12-June-09	16.25	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	15.25	Call	Currency Future	224	207	224	207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 12-June-09	14.25	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	13.25	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	12.25	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	11.25	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	10.25	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	9.25	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	8.25	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	12.10	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	16.25	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	15.25	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	14.25	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	13.25	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	12.25	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	11.25	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	10.25	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	9.25	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	8.25	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	12.10	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.20	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.00	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	806	777	806	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	11.45	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.25	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.50	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	17.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	7.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	5.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	7.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	5.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	18.25	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	16.75	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.25	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	7.75	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	6.25	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	806	777	806	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.95	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.50	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.00	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	806	777	806	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.70	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.50	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.95	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.75	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.45	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	14.25	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.50	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.20	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	806	777	806	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.45	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.25	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	806	777	806	777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.45	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.75	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.50	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.20	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.00	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.80	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	806	777	806	777	0.00
15/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1022	1082	1022	1082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	7.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	5.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	7.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	5.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1022	1082	1022	1082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	6.25	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1022	1082	1022	1082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1022	1082	1022	1082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1022	1082	1022	1082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.20	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1022	1082	1022	1082	0.00
15/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	594	564	594	564	0.00
15/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	763	823	763	823	0.00
15/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	720	686	720	686	0.00
15/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1186	1241	1186	1241	0.00
15/05/2009	£ / R On 12-June-09	9.00	Call	Currency Future	85	79	85	79	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 12-June-09	9.00	Put	Currency Future	968	1049	968	1049	0.00
15/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	577	549	577	549	0.00
15/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1443	1504	1443	1504	0.00
15/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	103	95	103	95	0.00
15/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	886	965	886	965	0.00
15/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	611	581	611	581	0.00
15/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1377	1436	1377	1436	0.00
15/05/2009	£ / R On 12-June-09	10.00	Call	Currency Future	70	65	70	65	0.00
15/05/2009	£ / R On 12-June-09	10.25	Call	Currency Future	70	65	70	65	0.00
15/05/2009	£ / R On 12-June-09	9.50	Call	Currency Future	70	65	70	65	0.00
15/05/2009	£ / R On 12-June-09	8.75	Call	Currency Future	70	65	70	65	0.00
15/05/2009	£ / R On 12-June-09	10.00	Put	Currency Future	1053	1135	1053	1135	0.00
15/05/2009	£ / R On 12-June-09	10.25	Put	Currency Future	1053	1135	1053	1135	0.00
15/05/2009	£ / R On 12-June-09	9.50	Put	Currency Future	1053	1135	1053	1135	0.00
15/05/2009	£ / R On 12-June-09	8.75	Put	Currency Future	1053	1135	1053	1135	0.00
15/05/2009	£ / R On 12-June-09	8.50	Call	Currency Future	24	23	24	23	0.00
15/05/2009	£ / R On 12-June-09	8.50	Put	Currency Future	1507	1593	1507	1593	0.00
15/05/2009	£ / R On 14-September-09	6.75	Call	Currency Future	167	155	167	155	0.00
15/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	167	155	167	155	0.00
15/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	167	155	167	155	0.00
15/05/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2036	2114	2036	2114	0.00
15/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2036	2114	2036	2114	0.00
15/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2036	2114	2036	2114	0.00
15/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	237	220	237	220	0.00
15/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1705	1779	1705	1779	0.00
15/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	191	177	191	177	0.00
15/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	191	177	191	177	0.00
15/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	191	177	191	177	0.00
15/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1909	1986	1909	1986	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1909	1986	1909	1986	0.00
15/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1909	1986	1909	1986	0.00
15/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	208	194	208	194	0.00
15/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	208	194	208	194	0.00
15/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	208	194	208	194	0.00
15/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	208	194	208	194	0.00
15/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	208	194	208	194	0.00
15/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1827	1902	1827	1902	0.00
15/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1827	1902	1827	1902	0.00
15/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1827	1902	1827	1902	0.00
15/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1827	1902	1827	1902	0.00
15/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1827	1902	1827	1902	0.00
15/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	227	211	227	211	0.00
15/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	227	211	227	211	0.00
15/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	227	211	227	211	0.00
15/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	227	211	227	211	0.00
15/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	227	211	227	211	0.00
15/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	227	211	227	211	0.00
15/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	227	211	227	211	0.00
15/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1745	1820	1745	1820	0.00
15/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1745	1820	1745	1820	0.00
15/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1745	1820	1745	1820	0.00
15/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1745	1820	1745	1820	0.00
15/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1745	1820	1745	1820	0.00
15/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1745	1820	1745	1820	0.00
15/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1745	1820	1745	1820	0.00
15/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	24	23	24	23	0.00
15/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1507	1593	1507	1593	0.00
15/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	19	18	19	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1602	1688	1602	1688	0.00
15/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	227	211	227	211	0.00
15/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1745	1820	1745	1820	0.00
15/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	175	162	175	162	0.00
15/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	175	162	175	162	0.00
15/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	175	162	175	162	0.00
15/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1993	2071	1993	2071	0.00
15/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1993	2071	1993	2071	0.00
15/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1993	2071	1993	2071	0.00
15/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	268	250	268	250	0.00
15/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	268	250	268	250	0.00
15/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	268	250	268	250	0.00
15/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1587	1659	1587	1659	0.00
15/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1587	1659	1587	1659	0.00
15/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1587	1659	1587	1659	0.00
15/05/2009	£ / R On 12-June-09	9.00	Call	Currency Future	47	44	47	44	0.00
15/05/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1230	1314	1230	1314	0.00
15/05/2009	£ / R On 14-September-09	6.75	Call	Currency Future	140	129	140	129	0.00
15/05/2009	£ / R On 14-September-09	7.25	Call	Currency Future	140	129	140	129	0.00
15/05/2009	£ / R On 14-September-09	7.00	Call	Currency Future	140	129	140	129	0.00
15/05/2009	£ / R On 14-September-09	6.75	Put	Currency Future	2208	2288	2208	2288	0.00
15/05/2009	£ / R On 14-September-09	7.25	Put	Currency Future	2208	2288	2208	2288	0.00
15/05/2009	£ / R On 14-September-09	7.00	Put	Currency Future	2208	2288	2208	2288	0.00
15/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	133	124	133	124	0.00
15/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	133	124	133	124	0.00
15/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	133	124	133	124	0.00
15/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2252	2332	2252	2332	0.00
15/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2252	2332	2252	2332	0.00
15/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2252	2332	2252	2332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
15/05/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4633	4720	4633	4720	0.00
15/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
15/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4083	4170	4083	4170	0.00
15/05/2009	£ / R On 12-June-09	7.00	Call	Currency Future	0	0	0	0	0.00
15/05/2009	£ / R On 12-June-09	7.00	Put	Currency Future	4383	4470	4383	4470	0.00
15/05/2009	£ / R On 12-June-09	8.00	Call	Currency Future	0	0	0	0	0.00
15/05/2009	£ / R On 12-June-09	8.00	Put	Currency Future	4533	4620	4533	4620	0.00
15/05/2009	£ / R On 12-June-09	254.00	Call	Currency Future	30	29	30	29	0.00
15/05/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1413	1498	1413	1498	0.00
15/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	247	230	247	230	0.00
15/05/2009	£ / R On 14-September-09	7.75	Call	Currency Future	247	230	247	230	0.00
15/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	247	230	247	230	0.00
15/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1665	1738	1665	1738	0.00
15/05/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1665	1738	1665	1738	0.00
15/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1665	1738	1665	1738	0.00
15/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	146	136	146	136	0.00
15/05/2009	£ / R On 14-September-09	8.25	Call	Currency Future	146	136	146	136	0.00
15/05/2009	£ / R On 14-September-09	8.50	Call	Currency Future	146	136	146	136	0.00
15/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	2165	2244	2165	2244	0.00
15/05/2009	£ / R On 14-September-09	8.25	Put	Currency Future	2165	2244	2165	2244	0.00
15/05/2009	£ / R On 14-September-09	8.50	Put	Currency Future	2165	2244	2165	2244	0.00
15/05/2009	£ / R On 14-September-09	265.00	Call	Currency Future	456	435	456	435	0.00
15/05/2009	£ / R On 14-September-09	265.00	Put	Currency Future	1074	1144	1074	1144	0.00
15/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	415	388	415	388	0.00
15/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1183	1247	1183	1247	0.00
15/05/2009	£ / R On 14-September-09	9.00	Call	Currency Future	279	260	279	260	0.00
15/05/2009	£ / R On 14-September-09	9.00	Put	Currency Future	1548	1619	1548	1619	0.00
15/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	183	170	183	170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	1951	2028	1951	2028	0.00
15/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	545	518	545	518	0.00
15/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1511	1573	1511	1573	0.00
15/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	515	489	515	489	0.00
15/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1581	1644	1581	1644	0.00
15/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	486	461	486	461	0.00
15/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1652	1716	1652	1716	0.00
15/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	382	362	382	362	0.00
15/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1948	2017	1948	2017	0.00
15/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	515	489	515	489	0.00
15/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1581	1644	1581	1644	0.00
15/05/2009	£ / R On 14-December-09	6.50	Call	Currency Future	406	385	406	385	0.00
15/05/2009	£ / R On 14-December-09	7.25	Call	Currency Future	406	385	406	385	0.00
15/05/2009	£ / R On 14-December-09	9.00	Call	Currency Future	406	385	406	385	0.00
15/05/2009	£ / R On 14-December-09	6.50	Put	Currency Future	1872	1940	1872	1940	0.00
15/05/2009	£ / R On 14-December-09	7.25	Put	Currency Future	1872	1940	1872	1940	0.00
15/05/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1872	1940	1872	1940	0.00
15/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.50	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	772	744	772	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.00	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	7.20	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	10.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	7.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	12.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	7.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.20	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.35	Call	Currency Future	772	744	772	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	13.25	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.30	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.50	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.30	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.20	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.00	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	772	744	772	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	13.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.75	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.25	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.05	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.75	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.50	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.05	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.30	Call	Currency Future	772	744	772	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	17.20	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.20	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.00	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.50	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.30	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.25	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.05	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.20	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.00	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.50	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.40	Call	Currency Future	772	744	772	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	18.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.25	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.05	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	19.05	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.75	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	18.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.25	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.25	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.05	Call	Currency Future	772	744	772	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	16.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.75	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	17.00	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.20	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.00	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.50	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.30	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.05	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.20	Call	Currency Future	772	744	772	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	16.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.95	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	16.00	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.70	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.85	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.75	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.65	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.55	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.45	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.35	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.15	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.60	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.50	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.40	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	772	744	772	744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	15.20	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.10	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.00	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.90	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	14.80	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	15.25	Call	Currency Future	772	744	772	744	0.00
15/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.50	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1088	1149	1088	1149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	12.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	7.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	12.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1088	1149	1088	1149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1088	1149	1088	1149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.00	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.50	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.40	Put	Currency Future	1088	1149	1088	1149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	19.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.25	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.00	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.50	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.25	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	19.05	Put	Currency Future	1088	1149	1088	1149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	18.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.75	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	18.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.25	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.25	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.75	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	17.00	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.90	Put	Currency Future	1088	1149	1088	1149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.50	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	16.00	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.90	Put	Currency Future	1088	1149	1088	1149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	15.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.70	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.85	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.75	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.65	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.55	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.45	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.60	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.50	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1088	1149	1088	1149	0.00
15/05/2009	£ / R On 14-December-09	13.10	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	13.15	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	7.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	6.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	5.65	Call	Currency Future	594	565	594	565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	4.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	13.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.95	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	7.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	6.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	5.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	4.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.90	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	6.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	5.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	7.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	6.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	5.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	4.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.75	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	7.75	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	6.75	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	5.75	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	4.75	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	15.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	13.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	7.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	6.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	4.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	3.05	Call	Currency Future	594	565	594	565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	15.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	13.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	7.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	6.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	4.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	3.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.35	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.25	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.35	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.85	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.95	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.85	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.35	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.15	Call	Currency Future	594	565	594	565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.10	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.00	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.90	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.70	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.25	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.15	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	12.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.95	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.85	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.75	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.50	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.40	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.20	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.10	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.00	Call	Currency Future	594	565	594	565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	10.90	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.70	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.50	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.40	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.35	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.25	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.15	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	11.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.95	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.85	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.75	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.35	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.25	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.15	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.95	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.85	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.75	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.90	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.10	Call	Currency Future	594	565	594	565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	9.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.20	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.10	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	10.00	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.70	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.90	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.70	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.50	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.20	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.40	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.20	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.10	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.40	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.20	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.15	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.10	Call	Currency Future	594	565	594	565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	9.00	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.90	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.80	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.70	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.60	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.50	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.40	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.30	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.15	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	9.05	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.95	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.75	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.65	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.55	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.45	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.35	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.25	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	8.85	Call	Currency Future	594	565	594	565	0.00
15/05/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	7.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	6.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	5.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	4.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	7.45	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	6.45	Put	Currency Future	1410	1470	1410	1470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	5.45	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	4.45	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	6.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	5.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	6.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	5.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	4.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.75	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	7.75	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	6.75	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	5.75	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	4.75	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	7.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	6.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	4.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	3.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	7.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	6.30	Put	Currency Future	1410	1470	1410	1470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	4.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	3.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.45	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.10	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.00	Put	Currency Future	1410	1470	1410	1470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	11.90	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.70	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.25	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.15	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	12.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.95	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.85	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.75	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.45	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.50	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.40	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.20	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.10	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.00	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.90	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.70	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.50	Put	Currency Future	1410	1470	1410	1470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	10.40	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.35	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.25	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.15	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	11.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.95	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.85	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.75	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.35	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.25	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.15	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.95	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.85	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.75	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.20	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.10	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	10.00	Put	Currency Future	1410	1470	1410	1470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.90	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.70	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.70	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1410	1470	1410	1470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	8.50	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.75	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.65	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1410	1470	1410	1470	0.00
15/05/2009	£ / R On 12-June-09	8.75	Call	Currency Future	257	236	257	236	0.00
15/05/2009	£ / R On 12-June-09	8.75	Put	Currency Future	390	456	390	456	0.00
15/05/2009	£ / R On 12-June-09	10.00	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	9.75	Call	Currency Future	224	207	224	207	0.00
15/05/2009	£ / R On 12-June-09	10.00	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 12-June-09	9.75	Put	Currency Future	457	527	457	527	0.00
15/05/2009	£ / R On 14-September-09	9.25	Call	Currency Future	613	581	613	581	0.00
15/05/2009	£ / R On 14-September-09	9.25	Put	Currency Future	731	790	731	790	0.00
15/05/2009	£ / R On 14-September-09	8.00	Call	Currency Future	577	548	577	548	0.00
15/05/2009	£ / R On 14-September-09	8.75	Call	Currency Future	577	548	577	548	0.00
15/05/2009	£ / R On 14-September-09	8.00	Put	Currency Future	795	856	795	856	0.00
15/05/2009	£ / R On 14-September-09	8.75	Put	Currency Future	795	856	795	856	0.00
15/05/2009	£ / R On 14-September-09	7.50	Call	Currency Future	632	599	632	599	0.00
15/05/2009	£ / R On 14-September-09	7.50	Put	Currency Future	700	758	700	758	0.00
15/05/2009	£ / R On 14-December-09	9.75	Call	Currency Future	861	829	861	829	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	£ / R On 14-December-09	7.00	Call	Currency Future	861	829	861	829	0.00
15/05/2009	£ / R On 14-December-09	7.25	Call	Currency Future	861	829	861	829	0.00
15/05/2009	£ / R On 14-December-09	9.75	Put	Currency Future	927	984	927	984	0.00
15/05/2009	£ / R On 14-December-09	7.00	Put	Currency Future	927	984	927	984	0.00
15/05/2009	£ / R On 14-December-09	7.25	Put	Currency Future	927	984	927	984	0.00
15/05/2009	€ / R On 15-March-10			Currency Future	12.2800	12.2761	12.2787	12.2761	33.00
15/05/2009	€ / R On 15-March-10			Currency Future	12.2800	12.2761	12.2787	12.2761	33.00
15/05/2009	€ / R On 15-March-10			Currency Future	12.2800	12.2761	12.2787	12.2761	33.00
15/05/2009	€ / R On 15-March-10			Currency Future	12.2800	12.2761	12.2787	12.2761	33.00
15/05/2009	€ / R On 15-March-10			Currency Future	12.2800	12.2761	12.2787	12.2761	33.00
15/05/2009	€ / R On 15-March-10			Currency Future	12.2800	12.2761	12.2787	12.2761	33.00
15/05/2009	€ / R On 15-March-10			Currency Future	12.2800	12.2761	12.2787	12.2761	33.00
15/05/2009	€ / R On 15-March-10			Currency Future	12.2800	12.2761	12.2787	12.2761	33.00
15/05/2009	€ / R On 15-March-10			Currency Future	12.2800	12.2761	12.2787	12.2761	33.00
15/05/2009	€ / R On 12-June-09			Currency Future	11.7300	11.7316	11.7325	11.7316	23903.00
15/05/2009	€ / R On 12-June-09			Currency Future	11.7300	11.7316	11.7325	11.7316	23903.00
15/05/2009	€ / R On 12-June-09			Currency Future	11.7300	11.7316	11.7325	11.7316	23903.00
15/05/2009	€ / R On 12-June-09			Currency Future	11.7300	11.7316	11.7325	11.7316	23903.00
15/05/2009	€ / R On 12-June-09			Currency Future	11.7300	11.7316	11.7325	11.7316	23903.00
15/05/2009	€ / R On 12-June-09			Currency Future	11.7300	11.7316	11.7325	11.7316	23903.00
15/05/2009	€ / R On 12-June-09			Currency Future	11.7300	11.7316	11.7325	11.7316	23903.00
15/05/2009	€ / R On 12-June-09			Currency Future	11.7300	11.7316	11.7325	11.7316	23903.00
15/05/2009	€ / R On 12-June-09			Currency Future	11.7300	11.7316	11.7325	11.7316	23903.00
15/05/2009	€ / R On 14-September-09			Currency Future	11.9200	11.9171	11.9196	11.9171	4614.00
15/05/2009	€ / R On 14-September-09			Currency Future	11.9200	11.9171	11.9196	11.9171	4614.00
15/05/2009	€ / R On 14-September-09			Currency Future	11.9200	11.9171	11.9196	11.9171	4614.00
15/05/2009	€ / R On 14-September-09			Currency Future	11.9200	11.9171	11.9196	11.9171	4614.00
15/05/2009	€ / R On 14-September-09			Currency Future	11.9200	11.9171	11.9196	11.9171	4614.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09			Currency Future	11.9200	11.9171	11.9196	11.9171	4614.00
15/05/2009	€ / R On 14-September-09			Currency Future	11.9200	11.9171	11.9196	11.9171	4614.00
15/05/2009	€ / R On 14-September-09			Currency Future	11.9200	11.9171	11.9196	11.9171	4614.00
15/05/2009	€ / R On 14-September-09			Currency Future	11.9200	11.9171	11.9196	11.9171	4614.00
15/05/2009	€ / R On 14-December-09			Currency Future	12.1000	12.0939	12.0980	12.0939	2145.00
15/05/2009	€ / R On 14-December-09			Currency Future	12.1000	12.0939	12.0980	12.0939	2145.00
15/05/2009	€ / R On 14-December-09			Currency Future	12.1000	12.0939	12.0980	12.0939	2145.00
15/05/2009	€ / R On 14-December-09			Currency Future	12.1000	12.0939	12.0980	12.0939	2145.00
15/05/2009	€ / R On 14-December-09			Currency Future	12.1000	12.0939	12.0980	12.0939	2145.00
15/05/2009	€ / R On 14-December-09			Currency Future	12.1000	12.0939	12.0980	12.0939	2145.00
15/05/2009	€ / R On 14-December-09			Currency Future	12.1000	12.0939	12.0980	12.0939	2145.00
15/05/2009	€ / R On 14-December-09			Currency Future	12.1000	12.0939	12.0980	12.0939	2145.00
15/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	402	406	402	406	0.00
15/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	882	889	882	889	0.00
15/05/2009	€ / R On 14-September-09	12.75	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.25	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	7.25	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	6.75	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	12.60	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	453	458	453	458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	6.60	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.65	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	7.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	6.65	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	7.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	6.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	7.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	6.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	4.65	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	3.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	15.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	13.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	453	458	453	458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	6.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	4.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	3.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	12.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	6.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	4.90	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	3.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	453	458	453	458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	453	458	453	458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	453	458	453	458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	453	458	453	458	0.00
15/05/2009	€ / R On 14-September-09	12.75	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.25	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.25	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	6.75	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	12.60	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	6.60	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.65	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	6.65	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	6.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	784	791	784	791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.40	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	6.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	4.65	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	3.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	15.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	13.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	6.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	4.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	3.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	12.40	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	6.40	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	4.90	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	3.40	Put	Currency Future	784	791	784	791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	784	791	784	791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	784	791	784	791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	784	791	784	791	0.00
15/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	671	669	671	669	0.00
15/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	973	975	973	975	0.00
15/05/2009	€ / R On 14-September-09	6.50	Call	Currency Future	385	389	385	389	0.00
15/05/2009	€ / R On 14-September-09	6.50	Put	Currency Future	915	922	915	922	0.00
15/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	368	372	368	372	0.00
15/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	368	372	368	372	0.00
15/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	948	955	948	955	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	948	955	948	955	0.00
15/05/2009	€ / R On 14-December-09	7.75	Call	Currency Future	583	582	583	582	0.00
15/05/2009	€ / R On 14-December-09	7.75	Put	Currency Future	1185	1188	1185	1188	0.00
15/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	321	325	321	325	0.00
15/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	321	325	321	325	0.00
15/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	321	325	321	325	0.00
15/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	321	325	321	325	0.00
15/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1051	1058	1051	1058	0.00
15/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1051	1058	1051	1058	0.00
15/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1051	1058	1051	1058	0.00
15/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1051	1058	1051	1058	0.00
15/05/2009	€ / R On 14-December-09	9.00	Call	Currency Future	467	467	467	467	0.00
15/05/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1569	1574	1569	1574	0.00
15/05/2009	€ / R On 14-September-09	7.45	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.15	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.40	Call	Currency Future	198	201	198	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.50	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.55	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.00	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.55	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	6.80	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	198	201	198	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.85	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	14.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.60	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	14.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.45	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	14.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.80	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.05	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.75	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	198	201	198	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	12.00	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	198	201	198	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.65	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.35	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.25	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	198	201	198	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	8.05	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.85	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.80	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.70	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.70	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.40	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	198	201	198	201	0.00
15/05/2009	€ / R On 14-September-09	7.45	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	1428	1434	1428	1434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.40	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1428	1434	1428	1434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	7.00	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.55	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	6.80	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.85	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	14.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	14.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	14.30	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	1428	1434	1428	1434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1428	1434	1428	1434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1428	1434	1428	1434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.65	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.35	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.25	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.05	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.85	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.80	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.70	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.40	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	1428	1434	1428	1434	0.00
15/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1920	1921	1920	1921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	265.00	Call	Currency Future	88	91	88	91	0.00
15/05/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2069	2074	2069	2074	0.00
15/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	153	156	153	156	0.00
15/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1633	1639	1633	1639	0.00
15/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
15/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2418	2419	2418	2419	0.00
15/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	6.75	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	6.50	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	6.25	Call	Currency Future	2	3	2	3	0.00
15/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1870	1872	1870	1872	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1870	1872	1870	1872	0.00
15/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	22	25	22	25	0.00
15/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1190	1194	1190	1194	0.00
15/05/2009	€ / R On 12-June-09	8.20	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	8.30	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	8.00	Call	Currency Future	12	15	12	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 12-June-09	7.75	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	7.50	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	7.25	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	7.00	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	6.75	Call	Currency Future	12	15	12	15	0.00
15/05/2009	€ / R On 12-June-09	8.20	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	8.30	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1380	1383	1380	1383	0.00
15/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	1	0	1	0.00
15/05/2009	€ / R On 12-June-09	8.25	Call	Currency Future	0	1	0	1	0.00
15/05/2009	€ / R On 12-June-09	8.55	Call	Currency Future	0	1	0	1	0.00
15/05/2009	€ / R On 12-June-09	8.45	Call	Currency Future	0	1	0	1	0.00
15/05/2009	€ / R On 12-June-09	8.50	Call	Currency Future	0	1	0	1	0.00
15/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2318	2319	2318	2319	0.00
15/05/2009	€ / R On 12-June-09	8.25	Put	Currency Future	2318	2319	2318	2319	0.00
15/05/2009	€ / R On 12-June-09	8.55	Put	Currency Future	2318	2319	2318	2319	0.00
15/05/2009	€ / R On 12-June-09	8.45	Put	Currency Future	2318	2319	2318	2319	0.00
15/05/2009	€ / R On 12-June-09	8.50	Put	Currency Future	2318	2319	2318	2319	0.00
15/05/2009	€ / R On 12-June-09	9.25	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 12-June-09	8.75	Call	Currency Future	0	0	0	0	0.00
15/05/2009	€ / R On 12-June-09	9.05	Call	Currency Future	0	0	0	0	0.00
15/05/2009	€ / R On 12-June-09	8.95	Call	Currency Future	0	0	0	0	0.00
15/05/2009	€ / R On 12-June-09	9.00	Call	Currency Future	0	0	0	0	0.00
15/05/2009	€ / R On 12-June-09	9.25	Put	Currency Future	2418	2419	2418	2419	0.00
15/05/2009	€ / R On 12-June-09	8.75	Put	Currency Future	2418	2419	2418	2419	0.00
15/05/2009	€ / R On 12-June-09	9.05	Put	Currency Future	2418	2419	2418	2419	0.00
15/05/2009	€ / R On 12-June-09	8.95	Put	Currency Future	2418	2419	2418	2419	0.00
15/05/2009	€ / R On 12-June-09	9.00	Put	Currency Future	2418	2419	2418	2419	0.00
15/05/2009	€ / R On 14-September-09	265.00	Call	Currency Future	49	51	49	51	0.00
15/05/2009	€ / R On 14-September-09	265.00	Put	Currency Future	2529	2534	2529	2534	0.00
15/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	66	68	66	68	0.00
15/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	2296	2301	2296	2301	0.00
15/05/2009	€ / R On 14-September-09	7.75	Call	Currency Future	59	61	59	61	0.00
15/05/2009	€ / R On 14-September-09	7.75	Put	Currency Future	2389	2394	2389	2394	0.00
15/05/2009	€ / R On 14-September-09	16.05	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.85	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.75	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.60	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.55	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.30	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.20	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.10	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.90	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.80	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.70	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.10	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.00	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.90	Call	Currency Future	241	245	241	245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	16.80	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.70	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.65	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.55	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.45	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.35	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.25	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.65	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.55	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.35	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.05	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.85	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.80	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.70	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.60	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.40	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.30	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.20	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.55	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.45	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.35	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.25	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.15	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.05	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.95	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.85	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.75	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.10	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.90	Call	Currency Future	241	245	241	245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	17.70	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.60	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.40	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.60	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.50	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.40	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.30	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.20	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.50	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.40	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.30	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.20	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.10	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	18.00	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.90	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.80	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.70	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	17.05	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.95	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.85	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.75	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.65	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.55	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.45	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.35	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.25	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.15	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.05	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.95	Call	Currency Future	241	245	241	245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	15.85	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.75	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.55	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.60	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.40	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.50	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.40	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.20	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.30	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.20	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.10	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.60	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.10	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	16.00	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.90	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.80	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.90	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.05	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.65	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.55	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.30	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.80	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.80	Call	Currency Future	241	245	241	245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	15.70	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.60	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.50	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.10	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.60	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.50	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.40	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.55	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.45	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.35	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.25	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.30	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.20	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.10	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.00	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.90	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.80	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.70	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.15	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	15.05	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.95	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.85	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.75	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.65	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.55	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.45	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.35	Call	Currency Future	241	245	241	245	0.00
15/05/2009	€ / R On 14-September-09	14.60	Call	Currency Future	241	245	241	245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.10	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.00	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.90	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.80	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.70	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.65	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.55	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.45	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.35	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.25	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.65	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.80	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.70	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.60	Put	Currency Future	1272	1278	1272	1278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.55	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.45	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.35	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.25	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.15	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.05	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.95	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.85	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.75	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.60	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.50	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.40	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.30	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.20	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.50	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.40	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.30	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.20	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.10	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	18.00	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.90	Put	Currency Future	1272	1278	1272	1278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	17.80	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.70	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	17.05	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.95	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.85	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.75	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.65	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.55	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.45	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.35	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.25	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.15	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.05	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.95	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.85	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.75	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.60	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.50	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.40	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.30	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.20	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1272	1278	1272	1278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	16.10	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	16.00	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.90	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.80	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.70	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.60	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.50	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.50	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.40	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.55	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.45	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.35	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.25	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.30	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.20	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.10	Put	Currency Future	1272	1278	1272	1278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	15.00	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.90	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.80	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.70	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.15	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	15.05	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.95	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.85	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.75	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.65	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.55	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.45	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.35	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-September-09	14.60	Put	Currency Future	1272	1278	1272	1278	0.00
15/05/2009	€ / R On 14-December-09	10.00	Call	Currency Future	488	488	488	488	0.00
15/05/2009	€ / R On 14-December-09	10.00	Put	Currency Future	1490	1494	1490	1494	0.00
15/05/2009	€ / R On 14-December-09	8.25	Call	Currency Future	364	364	364	364	0.00
15/05/2009	€ / R On 14-December-09	8.75	Call	Currency Future	364	364	364	364	0.00
15/05/2009	€ / R On 14-December-09	9.50	Call	Currency Future	364	364	364	364	0.00
15/05/2009	€ / R On 14-December-09	10.00	Call	Currency Future	364	364	364	364	0.00
15/05/2009	€ / R On 14-December-09	9.25	Call	Currency Future	364	364	364	364	0.00
15/05/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2066	2071	2066	2071	0.00
15/05/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2066	2071	2066	2071	0.00
15/05/2009	€ / R On 14-December-09	9.50	Put	Currency Future	2066	2071	2066	2071	0.00
15/05/2009	€ / R On 14-December-09	10.00	Put	Currency Future	2066	2071	2066	2071	0.00
15/05/2009	€ / R On 14-December-09	9.25	Put	Currency Future	2066	2071	2066	2071	0.00
15/05/2009	€ / R On 14-December-09	5.90	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	5.80	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.05	Call	Currency Future	533	533	533	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	5.95	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	5.85	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	5.75	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	12.40	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	10.90	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	9.40	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	4.90	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	3.40	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	1.90	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	0.40	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	12.50	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	11.00	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	9.50	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	5.00	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	3.50	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	2.00	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	0.50	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	12.65	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	11.15	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	9.65	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	8.15	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	5.15	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	3.65	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	2.15	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	0.65	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.55	Call	Currency Future	533	533	533	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	8.20	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	8.30	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	8.20	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	8.10	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.90	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	8.00	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.90	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.80	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.70	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.80	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.70	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.65	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.55	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.60	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.35	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.25	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.05	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.10	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.00	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	533	533	533	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.40	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.45	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.35	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.25	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.75	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.40	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.10	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	7.00	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.60	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.50	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	533	533	533	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	533	533	533	533	0.00
15/05/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	5.80	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	5.95	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	5.85	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	5.75	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	10.90	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	9.40	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	4.90	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	3.40	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	1.90	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	0.40	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	11.00	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	9.50	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	5.00	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	3.50	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	2.00	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	0.50	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	11.15	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	9.65	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	5.15	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	3.65	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	2.15	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	0.65	Put	Currency Future	1335	1339	1335	1339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	8.00	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.70	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.65	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.55	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.05	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1335	1339	1335	1339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1335	1339	1335	1339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1335	1339	1335	1339	0.00
15/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	336	340	336	340	0.00
15/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1016	1023	1016	1023	0.00
15/05/2009	€ / R On 14-September-09	9.05	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.05	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	6.05	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	5.05	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	6.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	5.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	4.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	6.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	5.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	6.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	5.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	4.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	6.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	5.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.00	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	420	424	420	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	15.40	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	6.40	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	4.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	3.40	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	15.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	6.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	5.15	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	3.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.15	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.25	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.55	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.60	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.55	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.45	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.45	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	420	424	420	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	8.05	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.70	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.35	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	7.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.40	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.00	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.15	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.50	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.00	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.20	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.50	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.45	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.55	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.00	Call	Currency Future	420	424	420	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	10.40	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.60	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.15	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.75	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.00	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.25	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.55	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.60	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.35	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.20	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.50	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.80	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.50	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.40	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.80	Call	Currency Future	420	424	420	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.60	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	14.00	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.80	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	14.15	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.05	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.80	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.70	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.70	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.75	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.65	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.55	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.60	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.40	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.90	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.80	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.70	Call	Currency Future	420	424	420	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.20	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.45	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.75	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.25	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.55	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.45	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.35	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.25	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.15	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.05	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.35	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	13.70	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.60	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.50	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.40	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.20	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.10	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.50	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.55	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.45	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.35	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.25	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.15	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	10.05	Call	Currency Future	420	424	420	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.95	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.75	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	12.30	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.85	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.44	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	11.00	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	9.05	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.05	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	6.05	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	5.05	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	6.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	5.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	4.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	6.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	5.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	6.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	5.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	4.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	6.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	5.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.00	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	850	857	850	857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	15.40	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	6.40	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	4.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	3.40	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	15.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	6.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	5.15	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	3.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.15	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.25	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.55	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.60	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.55	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.45	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.45	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.05	Put	Currency Future	850	857	850	857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	12.70	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.35	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.40	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.00	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.15	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.50	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.00	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.20	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.50	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.45	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.55	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.00	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.40	Put	Currency Future	850	857	850	857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	10.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.60	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.15	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.75	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.00	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.25	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.55	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.60	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.35	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.20	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.50	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	8.80	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.50	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.40	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.80	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.60	Put	Currency Future	850	857	850	857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	14.00	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.80	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	14.15	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.05	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.80	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.70	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.70	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.75	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.65	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.55	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.60	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.40	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.90	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.80	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.70	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.20	Put	Currency Future	850	857	850	857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	13.45	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.75	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.25	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.55	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.45	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.35	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.25	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.15	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.05	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.95	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.35	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	13.70	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.60	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.50	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.40	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.20	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.10	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.50	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.55	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.45	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.35	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.25	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.15	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	10.05	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.95	Put	Currency Future	850	857	850	857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-September-09	9.75	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	12.30	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	9.85	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.44	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	11.00	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	352	356	352	356	0.00
15/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	982	989	982	989	0.00
15/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	640	638	640	638	0.00
15/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1042	1044	1042	1044	0.00
15/05/2009	€ / R On 14-December-09	7.50	Call	Currency Future	611	609	611	609	0.00
15/05/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1113	1115	1113	1115	0.00
15/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	485	489	485	489	0.00
15/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	715	722	715	722	0.00
15/05/2009	€ / R On 14-September-09	8.20	Call	Currency Future	420	424	420	424	0.00
15/05/2009	€ / R On 14-September-09	8.20	Put	Currency Future	850	857	850	857	0.00
15/05/2009	€ / R On 14-September-09	7.50	Call	Currency Future	266	270	266	270	0.00
15/05/2009	€ / R On 14-September-09	7.50	Put	Currency Future	1196	1203	1196	1203	0.00
15/05/2009	€ / R On 14-December-09	8.50	Call	Currency Future	687	684	687	684	0.00
15/05/2009	€ / R On 14-December-09	8.50	Put	Currency Future	939	941	939	941	0.00
15/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.15	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.00	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	5.90	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.20	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.10	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	12.55	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	11.05	Call	Currency Future	597	596	597	596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	9.55	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	8.05	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	5.05	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	3.55	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	2.05	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	0.55	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	12.60	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	11.10	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	9.60	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	8.10	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	5.10	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	3.60	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	2.10	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	0.60	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	12.85	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	11.35	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	9.85	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	8.35	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	5.35	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	3.85	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	2.35	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	0.85	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.25	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	7.25	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	597	596	597	596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	7.15	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	7.05	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.95	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.85	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.75	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.55	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.45	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.35	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.30	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.40	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	7.30	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	7.20	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	7.10	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	7.00	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.90	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.80	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.70	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.60	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.50	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.65	Call	Currency Future	597	596	597	596	0.00
15/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.15	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.00	Put	Currency Future	1149	1152	1149	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	5.90	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.20	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.10	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	11.05	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	9.55	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	5.05	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	3.55	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	2.05	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	0.55	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	11.10	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	9.60	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	5.10	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	3.60	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	2.10	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	0.60	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	11.35	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	9.85	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	5.35	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	3.85	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	2.35	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	0.85	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1149	1152	1149	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	€ / R On 14-December-09	6.25	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.95	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.85	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.75	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.55	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.45	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.35	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.30	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.40	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	7.00	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.90	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.80	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.70	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.60	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.50	Put	Currency Future	1149	1152	1149	1152	0.00
15/05/2009	€ / R On 14-December-09	6.65	Put	Currency Future	1149	1152	1149	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	AL13 On 06-August-09			Index Future	247.3300	247.4180	247.3320	247.4180	7.00
15/05/2009	ALBI On 06-August-09			Index Future	293.4400	294.0620	293.4400	294.0620	551.00
15/05/2009	ALBI On 06-August-09			Index Future	293.4400	294.0620	293.4400	294.0620	551.00
15/05/2009	ALBI On 06-August-09			Index Future	293.4400	294.0620	293.4400	294.0620	551.00
15/05/2009	ALBI On 06-August-09			Index Future	293.4400	294.0620	293.4400	294.0620	551.00
15/05/2009	ALBI On 06-August-09			Index Future	293.4400	294.0620	293.4400	294.0620	551.00
15/05/2009	ALBI On 06-August-09			Index Future	293.4400	294.0620	293.4400	294.0620	551.00
15/05/2009	ALBI On 06-August-09			Index Future	293.4400	294.0620	293.4400	294.0620	551.00
15/05/2009	ALBI On 06-August-09			Index Future	293.4400	294.0620	293.4400	294.0620	551.00
15/05/2009	ALBI On 06-August-09			Index Future	293.4400	294.0620	293.4400	294.0620	551.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00
15/05/2009	ALBI On 05-November-09			Index Future	299.0200	299.6530	299.0210	299.6530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	CRD1 On 06-August-09			Index Future	125.6200	125.7430	125.6220	125.7430	2.00
15/05/2009	CRD1 On 06-August-09			Index Future	125.6200	125.7430	125.6220	125.7430	2.00
15/05/2009	CRD1 On 06-August-09			Index Future	125.6200	125.7430	125.6220	125.7430	2.00
15/05/2009	CRD1 On 06-August-09			Index Future	125.6200	125.7430	125.6220	125.7430	2.00
15/05/2009	CRD1 On 06-August-09			Index Future	125.6200	125.7430	125.6220	125.7430	2.00
15/05/2009	CRD1 On 06-August-09			Index Future	125.6200	125.7430	125.6220	125.7430	2.00
15/05/2009	CRD1 On 06-August-09			Index Future	125.6200	125.7430	125.6220	125.7430	2.00
15/05/2009	CRD1 On 06-August-09			Index Future	125.6200	125.7430	125.6220	125.7430	2.00
15/05/2009	CRD1 On 06-August-09			Index Future	125.6200	125.7430	125.6220	125.7430	2.00
15/05/2009	CRD1 On 05-November-09			Index Future	128.0100	128.1320	128.0090	128.1320	0.00
15/05/2009	CRD1 On 05-November-09			Index Future	128.0100	128.1320	128.0090	128.1320	0.00
15/05/2009	CRD1 On 05-November-09			Index Future	128.0100	128.1320	128.0090	128.1320	0.00
15/05/2009	CRD1 On 05-November-09			Index Future	128.0100	128.1320	128.0090	128.1320	0.00
15/05/2009	CRD1 On 05-November-09			Index Future	128.0100	128.1320	128.0090	128.1320	0.00
15/05/2009	CRD1 On 05-November-09			Index Future	128.0100	128.1320	128.0090	128.1320	0.00
15/05/2009	CRD1 On 05-November-09			Index Future	128.0100	128.1320	128.0090	128.1320	0.00
15/05/2009	CRD1 On 05-November-09			Index Future	128.0100	128.1320	128.0090	128.1320	0.00
15/05/2009	CRD1 On 05-November-09			Index Future	128.0100	128.1320	128.0090	128.1320	0.00
15/05/2009	GOVI On 06-August-09			jGovi	295.2600	295.8660	295.2630	295.8660	146.00
15/05/2009	GOVI On 06-August-09			jGovi	295.2600	295.8660	295.2630	295.8660	146.00
15/05/2009	GOVI On 06-August-09			jGovi	295.2600	295.8660	295.2630	295.8660	146.00
15/05/2009	GOVI On 06-August-09			jGovi	295.2600	295.8660	295.2630	295.8660	146.00
15/05/2009	GOVI On 06-August-09			jGovi	295.2600	295.8660	295.2630	295.8660	146.00
15/05/2009	GOVI On 06-August-09			jGovi	295.2600	295.8660	295.2630	295.8660	146.00
15/05/2009	GOVI On 06-August-09			jGovi	295.2600	295.8660	295.2630	295.8660	146.00
15/05/2009	GOVI On 06-August-09			jGovi	295.2600	295.8660	295.2630	295.8660	146.00
15/05/2009	GOVI On 05-November-09			jGovi	300.8100	301.4210	300.8090	301.4210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	GOVI On 05-November-09			jGovi	300.8100	301.4210	300.8090	301.4210	0.00
15/05/2009	GOVI On 05-November-09			jGovi	300.8100	301.4210	300.8090	301.4210	0.00
15/05/2009	GOVI On 05-November-09			jGovi	300.8100	301.4210	300.8090	301.4210	0.00
15/05/2009	GOVI On 05-November-09			jGovi	300.8100	301.4210	300.8090	301.4210	0.00
15/05/2009	GOVI On 05-November-09			jGovi	300.8100	301.4210	300.8090	301.4210	0.00
15/05/2009	GOVI On 05-November-09			jGovi	300.8100	301.4210	300.8090	301.4210	0.00
15/05/2009	GOVI On 05-November-09			jGovi	300.8100	301.4210	300.8090	301.4210	0.00
15/05/2009	GOVI On 05-November-09			jGovi	300.8100	301.4210	300.8090	301.4210	0.00
15/05/2009	ILBI On 06-August-09			Index Future	356.7000	356.6960	356.6960	356.6960	2.00
15/05/2009	ILBI On 06-August-09			Index Future	356.7000	356.6960	356.6960	356.6960	2.00
15/05/2009	ILBI On 06-August-09			Index Future	356.7000	356.6960	356.6960	356.6960	2.00
15/05/2009	ILBI On 06-August-09			Index Future	356.7000	356.6960	356.6960	356.6960	2.00
15/05/2009	ILBI On 06-August-09			Index Future	356.7000	356.6960	356.6960	356.6960	2.00
15/05/2009	ILBI On 06-August-09			Index Future	356.7000	356.6960	356.6960	356.6960	2.00
15/05/2009	ILBI On 06-August-09			Index Future	356.7000	356.6960	356.6960	356.6960	2.00
15/05/2009	ILBI On 06-August-09			Index Future	356.7000	356.6960	356.6960	356.6960	2.00
15/05/2009	ILBI On 06-August-09			Index Future	356.7000	356.6960	356.6960	356.6960	2.00
15/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.5890	363.5890	363.5890	0.00
15/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.5890	363.5890	363.5890	0.00
15/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.5890	363.5890	363.5890	0.00
15/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.5890	363.5890	363.5890	0.00
15/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.5890	363.5890	363.5890	0.00
15/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.5890	363.5890	363.5890	0.00
15/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.5890	363.5890	363.5890	0.00
15/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.5890	363.5890	363.5890	0.00
15/05/2009	ILBI On 05-November-09			Index Future	363.5900	363.5890	363.5890	363.5890	0.00
15/05/2009	J153 On 31-August-10			jSwap	7.7600	7.7730	0.0036	0.0039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	J153 On 31-August-10			jSwap	7.7600	7.7730	0.0036	0.0039	0.00
15/05/2009	J153 On 31-August-10			jSwap	7.7600	7.7730	0.0036	0.0039	0.00
15/05/2009	J153 On 31-August-10			jSwap	7.7600	7.7730	0.0036	0.0039	0.00
15/05/2009	J153 On 31-August-10			jSwap	7.7600	7.7730	0.0036	0.0039	0.00
15/05/2009	J153 On 31-August-10			jSwap	7.7600	7.7730	0.0036	0.0039	0.00
15/05/2009	J153 On 31-August-10			jSwap	7.7600	7.7730	0.0036	0.0039	0.00
15/05/2009	J153 On 31-August-10			jSwap	7.7600	7.7730	0.0036	0.0039	0.00
15/05/2009	J153 On 31-August-10			jSwap	7.7600	7.7730	0.0036	0.0039	0.00
15/05/2009	J157 On 15-September-15			jSwap	8.8500	8.8330	0.0201	0.0208	0.00
15/05/2009	J157 On 15-September-15			jSwap	8.8500	8.8330	0.0201	0.0208	0.00
15/05/2009	J157 On 15-September-15			jSwap	8.8500	8.8330	0.0201	0.0208	0.00
15/05/2009	J157 On 15-September-15			jSwap	8.8500	8.8330	0.0201	0.0208	0.00
15/05/2009	J157 On 15-September-15			jSwap	8.8500	8.8330	0.0201	0.0208	0.00
15/05/2009	J157 On 15-September-15			jSwap	8.8500	8.8330	0.0201	0.0208	0.00
15/05/2009	J157 On 15-September-15			jSwap	8.8500	8.8330	0.0201	0.0208	0.00
15/05/2009	J157 On 15-September-15			jSwap	8.8500	8.8330	0.0201	0.0208	0.00
15/05/2009	J157 On 15-September-15			jSwap	8.8500	8.8330	0.0201	0.0208	0.00
15/05/2009	J186 On 21-December-26			jSwap	8.4900	8.4950	0.0929	0.0932	0.00
15/05/2009	J186 On 21-December-26			jSwap	8.4900	8.4950	0.0929	0.0932	0.00
15/05/2009	J186 On 21-December-26			jSwap	8.4900	8.4950	0.0929	0.0932	0.00
15/05/2009	J186 On 21-December-26			jSwap	8.4900	8.4950	0.0929	0.0932	0.00
15/05/2009	J186 On 21-December-26			jSwap	8.4900	8.4950	0.0929	0.0932	0.00
15/05/2009	J186 On 21-December-26			jSwap	8.4900	8.4950	0.0929	0.0932	0.00
15/05/2009	J186 On 21-December-26			jSwap	8.4900	8.4950	0.0929	0.0932	0.00
15/05/2009	J186 On 21-December-26			jSwap	8.4900	8.4950	0.0929	0.0932	0.00
15/05/2009	J186 On 21-December-26			jSwap	8.4900	8.4950	0.0929	0.0932	0.00
15/05/2009	J201 On 22-December-14			jSwap	8.8800	8.8690	0.0663	0.0656	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	J201 On 22-December-14			jSwap	8.8800	8.8690	0.0663	0.0656	0.00
15/05/2009	J201 On 22-December-14			jSwap	8.8800	8.8690	0.0663	0.0656	0.00
15/05/2009	J201 On 22-December-14			jSwap	8.8800	8.8690	0.0663	0.0656	0.00
15/05/2009	J201 On 22-December-14			jSwap	8.8800	8.8690	0.0663	0.0656	0.00
15/05/2009	J201 On 22-December-14			jSwap	8.8800	8.8690	0.0663	0.0656	0.00
15/05/2009	J201 On 22-December-14			jSwap	8.8800	8.8690	0.0663	0.0656	0.00
15/05/2009	J201 On 22-December-14			jSwap	8.8800	8.8690	0.0663	0.0656	0.00
15/05/2009	J201 On 22-December-14			jSwap	8.8800	8.8690	0.0663	0.0656	0.00
15/05/2009	J203 On 15-September-17			jSwap	8.9500	8.9530	0.0870	0.0875	0.00
15/05/2009	J203 On 15-September-17			jSwap	8.9500	8.9530	0.0870	0.0875	0.00
15/05/2009	J203 On 15-September-17			jSwap	8.9500	8.9530	0.0870	0.0875	0.00
15/05/2009	J203 On 15-September-17			jSwap	8.9500	8.9530	0.0870	0.0875	0.00
15/05/2009	J203 On 15-September-17			jSwap	8.9500	8.9530	0.0870	0.0875	0.00
15/05/2009	J203 On 15-September-17			jSwap	8.9500	8.9530	0.0870	0.0875	0.00
15/05/2009	J203 On 15-September-17			jSwap	8.9500	8.9530	0.0870	0.0875	0.00
15/05/2009	J203 On 15-September-17			jSwap	8.9500	8.9530	0.0870	0.0875	0.00
15/05/2009	J203 On 15-September-17			jSwap	8.9500	8.9530	0.0870	0.0875	0.00
15/05/2009	J204 On 21-December-18			jSwap	9.0200	9.0370	0.1035	0.1047	0.00
15/05/2009	J204 On 21-December-18			jSwap	9.0200	9.0370	0.1035	0.1047	0.00
15/05/2009	J204 On 21-December-18			jSwap	9.0200	9.0370	0.1035	0.1047	0.00
15/05/2009	J204 On 21-December-18			jSwap	9.0200	9.0370	0.1035	0.1047	0.00
15/05/2009	J204 On 21-December-18			jSwap	9.0200	9.0370	0.1035	0.1047	0.00
15/05/2009	J204 On 21-December-18			jSwap	9.0200	9.0370	0.1035	0.1047	0.00
15/05/2009	J204 On 21-December-18			jSwap	9.0200	9.0370	0.1035	0.1047	0.00
15/05/2009	J204 On 21-December-18			jSwap	9.0200	9.0370	0.1035	0.1047	0.00
15/05/2009	J204 On 21-December-18			jSwap	9.0200	9.0370	0.1035	0.1047	0.00
15/05/2009	J207 On 15-January-20			jSwap	8.9800	8.9970	0.0706	0.0715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	JFRA On 05-November-09			jFra	6.8700	6.9010	0.0168	0.0169	0.00
15/05/2009	JFRA On 05-November-09			jFra	6.8700	6.9010	0.0168	0.0169	0.00
15/05/2009	JFRA On 05-November-09			jFra	6.8700	6.9010	0.0168	0.0169	0.00
15/05/2009	JFRA On 05-November-09			jFra	6.8700	6.9010	0.0168	0.0169	0.00
15/05/2009	JFRA On 05-November-09			jFra	6.8700	6.9010	0.0168	0.0169	0.00
15/05/2009	JFRA On 05-November-09			jFra	6.8700	6.9010	0.0168	0.0169	0.00
15/05/2009	JFRA On 05-November-09			jFra	6.8700	6.9010	0.0168	0.0169	0.00
15/05/2009	JFRA On 05-November-09			jFra	6.8700	6.9010	0.0168	0.0169	0.00
15/05/2009	JN02 On 06-August-09			jNote	7.6500	7.6550	0.1407	0.1408	0.00
15/05/2009	JN02 On 06-August-09			jNote	7.6500	7.6550	0.1407	0.1408	0.00
15/05/2009	JN02 On 06-August-09			jNote	7.6500	7.6550	0.1407	0.1408	0.00
15/05/2009	JN02 On 06-August-09			jNote	7.6500	7.6550	0.1407	0.1408	0.00
15/05/2009	JN02 On 06-August-09			jNote	7.6500	7.6550	0.1407	0.1408	0.00
15/05/2009	JN02 On 06-August-09			jNote	7.6500	7.6550	0.1407	0.1408	0.00
15/05/2009	JN02 On 06-August-09			jNote	7.6500	7.6550	0.1407	0.1408	0.00
15/05/2009	JN02 On 06-August-09			jNote	7.6500	7.6550	0.1407	0.1408	0.00
15/05/2009	JN02 On 06-August-09			jNote	7.6500	7.6550	0.1407	0.1408	0.00
15/05/2009	JN05 On 06-August-09			jNote	8.6000	8.5850	0.3503	0.3499	0.00
15/05/2009	JN05 On 06-August-09			jNote	8.6000	8.5850	0.3503	0.3499	0.00
15/05/2009	JN05 On 06-August-09			jNote	8.6000	8.5850	0.3503	0.3499	0.00
15/05/2009	JN05 On 06-August-09			jNote	8.6000	8.5850	0.3503	0.3499	0.00
15/05/2009	JN05 On 06-August-09			jNote	8.6000	8.5850	0.3503	0.3499	0.00
15/05/2009	JN05 On 06-August-09			jNote	8.6000	8.5850	0.3503	0.3499	0.00
15/05/2009	JN05 On 06-August-09			jNote	8.6000	8.5850	0.3503	0.3499	0.00
15/05/2009	JN05 On 06-August-09			jNote	8.6000	8.5850	0.3503	0.3499	0.00
15/05/2009	JN05 On 06-August-09			jNote	8.6000	8.5850	0.3503	0.3499	0.00
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00
15/05/2009	JN10 On 06-August-09			jNote	8.8300	8.8440	0.5868	0.5877	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 29-May-09			jRod	9.2200	9.2240	0.0037	0.0033	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 30-June-09			jRod	8.5000	8.5150	0.0019	0.0015	0.00
15/05/2009	JROD On 31-July-09			jRod	8.0200	8.0640	0.0007	0.0004	0.00
15/05/2009	JROD On 31-July-09			jRod	8.0200	8.0640	0.0007	0.0004	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	JROD On 31-July-09			jRod	8.0200	8.0640	0.0007	0.0004	0.00
15/05/2009	JROD On 31-July-09			jRod	8.0200	8.0640	0.0007	0.0004	0.00
15/05/2009	JROD On 31-July-09			jRod	8.0200	8.0640	0.0007	0.0004	0.00
15/05/2009	JROD On 31-July-09			jRod	8.0200	8.0640	0.0007	0.0004	0.00
15/05/2009	JROD On 31-July-09			jRod	8.0200	8.0640	0.0007	0.0004	0.00
15/05/2009	JROD On 31-July-09			jRod	8.0200	8.0640	0.0007	0.0004	0.00
15/05/2009	JROD On 31-July-09			jRod	8.0200	8.0640	0.0007	0.0004	0.00
15/05/2009	JROD On 31-August-09			jRod	8.5100	8.5510	0.0033	0.0030	0.00
15/05/2009	JROD On 31-August-09			jRod	8.5100	8.5510	0.0033	0.0030	0.00
15/05/2009	JROD On 31-August-09			jRod	8.5100	8.5510	0.0033	0.0030	0.00
15/05/2009	JROD On 31-August-09			jRod	8.5100	8.5510	0.0033	0.0030	0.00
15/05/2009	JROD On 31-August-09			jRod	8.5100	8.5510	0.0033	0.0030	0.00
15/05/2009	JROD On 31-August-09			jRod	8.5100	8.5510	0.0033	0.0030	0.00
15/05/2009	JROD On 31-August-09			jRod	8.5100	8.5510	0.0033	0.0030	0.00
15/05/2009	JROD On 31-August-09			jRod	8.5100	8.5510	0.0033	0.0030	0.00
15/05/2009	JROD On 31-August-09			jRod	8.5100	8.5510	0.0033	0.0030	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-September-09			jRod	8.1100	8.1560	0.0012	0.0010	0.00
15/05/2009	JROD On 30-October-09			jRod	7.8600	7.9240	0.0000	0.0001	0.00
15/05/2009	JROD On 30-October-09			jRod	7.8600	7.9240	0.0000	0.0001	0.00
15/05/2009	JROD On 30-October-09			jRod	7.8600	7.9240	0.0000	0.0001	0.00
15/05/2009	JROD On 30-October-09			jRod	7.8600	7.9240	0.0000	0.0001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	JROD On 30-October-09			jRod	7.8600	7.9240	0.0000	0.0001	0.00
15/05/2009	JROD On 30-October-09			jRod	7.8600	7.9240	0.0000	0.0001	0.00
15/05/2009	JROD On 30-October-09			jRod	7.8600	7.9240	0.0000	0.0001	0.00
15/05/2009	JROD On 30-October-09			jRod	7.8600	7.9240	0.0000	0.0001	0.00
15/05/2009	JROD On 30-October-09			jRod	7.8600	7.9240	0.0000	0.0001	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 30-November-09			jRod	8.2700	8.3210	0.0027	0.0026	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	JROD On 31-December-09			jRod	8.0200	8.0910	0.0008	0.0009	0.00
15/05/2009	OTH1 On 06-August-09			Index Future	283.3800	284.1110	283.3830	284.1110	3.00
15/05/2009	OTH1 On 06-August-09			Index Future	283.3800	284.1110	283.3830	284.1110	3.00
15/05/2009	OTH1 On 06-August-09			Index Future	283.3800	284.1110	283.3830	284.1110	3.00
15/05/2009	OTH1 On 06-August-09			Index Future	283.3800	284.1110	283.3830	284.1110	3.00
15/05/2009	OTH1 On 06-August-09			Index Future	283.3800	284.1110	283.3830	284.1110	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	OTH1 On 06-August-09			Index Future	283.3800	284.1110	283.3830	284.1110	3.00
15/05/2009	OTH1 On 06-August-09			Index Future	283.3800	284.1110	283.3830	284.1110	3.00
15/05/2009	OTH1 On 06-August-09			Index Future	283.3800	284.1110	283.3830	284.1110	3.00
15/05/2009	OTH1 On 06-August-09			Index Future	283.3800	284.1110	283.3830	284.1110	3.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	OTH1 On 05-November-09			Index Future	288.7700	289.5070	288.7670	289.5070	0.00
15/05/2009	R153 On 06-August-09			Bond Future	5.9100	5.8720	112.9433	112.9878	0.00
15/05/2009	R153 On 06-August-09			Bond Future	5.9100	5.8720	112.9433	112.9878	0.00
15/05/2009	R153 On 06-August-09			Bond Future	5.9100	5.8720	112.9433	112.9878	0.00
15/05/2009	R153 On 06-August-09			Bond Future	5.9100	5.8720	112.9433	112.9878	0.00
15/05/2009	R153 On 06-August-09			Bond Future	5.9100	5.8720	112.9433	112.9878	0.00
15/05/2009	R153 On 06-August-09			Bond Future	5.9100	5.8720	112.9433	112.9878	0.00
15/05/2009	R153 On 06-August-09			Bond Future	5.9100	5.8720	112.9433	112.9878	0.00
15/05/2009	R153 On 06-August-09			Bond Future	5.9100	5.8720	112.9433	112.9878	0.00
15/05/2009	R153 On 06-August-09			Bond Future	5.9100	5.8720	112.9433	112.9878	0.00
15/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
15/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
15/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
15/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
15/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
15/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
15/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
15/05/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
15/05/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1262	1262	1262	1262	0.00
15/05/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	41	41	41	41	0.00
15/05/2009	R157 On 04-February-10			Bond Future	8.3800	8.3410	127.9784	128.1539	0.00
15/05/2009	R157 On 04-February-10			Bond Future	8.3800	8.3410	127.9784	128.1539	0.00
15/05/2009	R157 On 04-February-10			Bond Future	8.3800	8.3410	127.9784	128.1539	0.00
15/05/2009	R157 On 04-February-10			Bond Future	8.3800	8.3410	127.9784	128.1539	0.00
15/05/2009	R157 On 04-February-10			Bond Future	8.3800	8.3410	127.9784	128.1539	0.00
15/05/2009	R157 On 04-February-10			Bond Future	8.3800	8.3410	127.9784	128.1539	0.00
15/05/2009	R157 On 04-February-10			Bond Future	8.3800	8.3410	127.9784	128.1539	0.00
15/05/2009	R157 On 04-February-10			Bond Future	8.3800	8.3410	127.9784	128.1539	0.00
15/05/2009	R157 On 04-February-10			Bond Future	8.3800	8.3410	127.9784	128.1539	0.00
15/05/2009	R157 On 06-August-09			Bond Future	8.2800	8.2450	130.0904	130.2589	9773.00
15/05/2009	R157 On 06-August-09			Bond Future	8.2800	8.2450	130.0904	130.2589	9773.00
15/05/2009	R157 On 06-August-09			Bond Future	8.2800	8.2450	130.0904	130.2589	9773.00
15/05/2009	R157 On 06-August-09			Bond Future	8.2800	8.2450	130.0904	130.2589	9773.00
15/05/2009	R157 On 06-August-09			Bond Future	8.2800	8.2450	130.0904	130.2589	9773.00
15/05/2009	R157 On 06-August-09			Bond Future	8.2800	8.2450	130.0904	130.2589	9773.00
15/05/2009	R157 On 06-August-09			Bond Future	8.2800	8.2450	130.0904	130.2589	9773.00
15/05/2009	R157 On 06-August-09			Bond Future	8.2800	8.2450	130.0904	130.2589	9773.00
15/05/2009	R157 On 06-August-09			Bond Future	8.2800	8.2450	130.0904	130.2589	9773.00
15/05/2009	R157 On 05-November-09			Bond Future	8.3200	8.2870	125.6578	125.8305	0.00
15/05/2009	R157 On 05-November-09			Bond Future	8.3200	8.2870	125.6578	125.8305	0.00
15/05/2009	R157 On 05-November-09			Bond Future	8.3200	8.2870	125.6578	125.8305	0.00
15/05/2009	R157 On 05-November-09			Bond Future	8.3200	8.2870	125.6578	125.8305	0.00
15/05/2009	R157 On 05-November-09			Bond Future	8.3200	8.2870	125.6578	125.8305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R157 On 05-November-09			Bond Future	8.3200	8.2870	125.6578	125.8305	0.00
15/05/2009	R157 On 05-November-09			Bond Future	8.3200	8.2870	125.6578	125.8305	0.00
15/05/2009	R157 On 05-November-09			Bond Future	8.3200	8.2870	125.6578	125.8305	0.00
15/05/2009	R157 On 05-November-09			Bond Future	8.3200	8.2870	125.6578	125.8305	0.00
15/05/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	1693	1757	1693	1757	0.00
15/05/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	6075	5967	6075	5967	0.00
15/05/2009	R186 On 04-February-10			Bond Future	8.8200	8.7670	116.0140	116.5359	0.00
15/05/2009	R186 On 04-February-10			Bond Future	8.8200	8.7670	116.0140	116.5359	0.00
15/05/2009	R186 On 04-February-10			Bond Future	8.8200	8.7670	116.0140	116.5359	0.00
15/05/2009	R186 On 04-February-10			Bond Future	8.8200	8.7670	116.0140	116.5359	0.00
15/05/2009	R186 On 04-February-10			Bond Future	8.8200	8.7670	116.0140	116.5359	0.00
15/05/2009	R186 On 04-February-10			Bond Future	8.8200	8.7670	116.0140	116.5359	0.00
15/05/2009	R186 On 04-February-10			Bond Future	8.8200	8.7670	116.0140	116.5359	0.00
15/05/2009	R186 On 04-February-10			Bond Future	8.8200	8.7670	116.0140	116.5359	0.00
15/05/2009	R186 On 04-February-10			Bond Future	8.8200	8.7670	116.0140	116.5359	0.00
15/05/2009	R186 On 06-August-09			Bond Future	8.7700	8.7140	116.7981	117.3018	12602.00
15/05/2009	R186 On 06-August-09			Bond Future	8.7700	8.7140	116.7981	117.3018	12602.00
15/05/2009	R186 On 06-August-09			Bond Future	8.7700	8.7140	116.7981	117.3018	12602.00
15/05/2009	R186 On 06-August-09			Bond Future	8.7700	8.7140	116.7981	117.3018	12602.00
15/05/2009	R186 On 06-August-09			Bond Future	8.7700	8.7140	116.7981	117.3018	12602.00
15/05/2009	R186 On 06-August-09			Bond Future	8.7700	8.7140	116.7981	117.3018	12602.00
15/05/2009	R186 On 06-August-09			Bond Future	8.7700	8.7140	116.7981	117.3018	12602.00
15/05/2009	R186 On 06-August-09			Bond Future	8.7700	8.7140	116.7981	117.3018	12602.00
15/05/2009	R186 On 06-August-09			Bond Future	8.7700	8.7140	116.7981	117.3018	12602.00
15/05/2009	R186 On 05-November-09			Bond Future	8.7900	8.7380	119.0344	119.5524	0.00
15/05/2009	R186 On 05-November-09			Bond Future	8.7900	8.7380	119.0344	119.5524	0.00
15/05/2009	R186 On 05-November-09			Bond Future	8.7900	8.7380	119.0344	119.5524	0.00
15/05/2009	R186 On 05-November-09			Bond Future	8.7900	8.7380	119.0344	119.5524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R186 On 05-November-09			Bond Future	8.7900	8.7380	119.0344	119.5524	0.00
15/05/2009	R186 On 05-November-09			Bond Future	8.7900	8.7380	119.0344	119.5524	0.00
15/05/2009	R186 On 05-November-09			Bond Future	8.7900	8.7380	119.0344	119.5524	0.00
15/05/2009	R186 On 05-November-09			Bond Future	8.7900	8.7380	119.0344	119.5524	0.00
15/05/2009	R186 On 05-November-09			Bond Future	8.7900	8.7380	119.0344	119.5524	0.00
15/05/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	2292	2437	2292	2437	5000.00
15/05/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15967	15594	15967	15594	0.00
15/05/2009	R201 On 04-February-10			Bond Future	8.4600	8.4400	102.3089	102.3998	0.00
15/05/2009	R201 On 04-February-10			Bond Future	8.4600	8.4400	102.3089	102.3998	0.00
15/05/2009	R201 On 04-February-10			Bond Future	8.4600	8.4400	102.3089	102.3998	0.00
15/05/2009	R201 On 04-February-10			Bond Future	8.4600	8.4400	102.3089	102.3998	0.00
15/05/2009	R201 On 04-February-10			Bond Future	8.4600	8.4400	102.3089	102.3998	0.00
15/05/2009	R201 On 04-February-10			Bond Future	8.4600	8.4400	102.3089	102.3998	0.00
15/05/2009	R201 On 04-February-10			Bond Future	8.4600	8.4400	102.3089	102.3998	0.00
15/05/2009	R201 On 04-February-10			Bond Future	8.4600	8.4400	102.3089	102.3998	0.00
15/05/2009	R201 On 04-February-10			Bond Future	8.4600	8.4400	102.3089	102.3998	0.00
15/05/2009	R201 On 06-August-09			Bond Future	8.3900	8.3690	102.7533	102.8434	2.00
15/05/2009	R201 On 06-August-09			Bond Future	8.3900	8.3690	102.7533	102.8434	2.00
15/05/2009	R201 On 06-August-09			Bond Future	8.3900	8.3690	102.7533	102.8434	2.00
15/05/2009	R201 On 06-August-09			Bond Future	8.3900	8.3690	102.7533	102.8434	2.00
15/05/2009	R201 On 06-August-09			Bond Future	8.3900	8.3690	102.7533	102.8434	2.00
15/05/2009	R201 On 06-August-09			Bond Future	8.3900	8.3690	102.7533	102.8434	2.00
15/05/2009	R201 On 06-August-09			Bond Future	8.3900	8.3690	102.7533	102.8434	2.00
15/05/2009	R201 On 06-August-09			Bond Future	8.3900	8.3690	102.7533	102.8434	2.00
15/05/2009	R201 On 06-August-09			Bond Future	8.3900	8.3690	102.7533	102.8434	2.00
15/05/2009	R201 On 05-November-09			Bond Future	8.4200	8.4000	104.7191	104.8098	0.00
15/05/2009	R201 On 05-November-09			Bond Future	8.4200	8.4000	104.7191	104.8098	0.00
15/05/2009	R201 On 05-November-09			Bond Future	8.4200	8.4000	104.7191	104.8098	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R201 On 05-November-09			Bond Future	8.4200	8.4000	104.7191	104.8098	0.00
15/05/2009	R201 On 05-November-09			Bond Future	8.4200	8.4000	104.7191	104.8098	0.00
15/05/2009	R201 On 05-November-09			Bond Future	8.4200	8.4000	104.7191	104.8098	0.00
15/05/2009	R201 On 05-November-09			Bond Future	8.4200	8.4000	104.7191	104.8098	0.00
15/05/2009	R201 On 05-November-09			Bond Future	8.4200	8.4000	104.7191	104.8098	0.00
15/05/2009	R201 On 05-November-09			Bond Future	8.4200	8.4000	104.7191	104.8098	0.00
15/05/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	1229	1263	1229	1263	0.00
15/05/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	5118	5061	5118	5061	0.00
15/05/2009	R203 On 04-February-10			Bond Future	8.7700	8.7360	100.4971	100.6796	0.00
15/05/2009	R203 On 04-February-10			Bond Future	8.7700	8.7360	100.4971	100.6796	0.00
15/05/2009	R203 On 04-February-10			Bond Future	8.7700	8.7360	100.4971	100.6796	0.00
15/05/2009	R203 On 04-February-10			Bond Future	8.7700	8.7360	100.4971	100.6796	0.00
15/05/2009	R203 On 04-February-10			Bond Future	8.7700	8.7360	100.4971	100.6796	0.00
15/05/2009	R203 On 04-February-10			Bond Future	8.7700	8.7360	100.4971	100.6796	0.00
15/05/2009	R203 On 04-February-10			Bond Future	8.7700	8.7360	100.4971	100.6796	0.00
15/05/2009	R203 On 04-February-10			Bond Future	8.7700	8.7360	100.4971	100.6796	0.00
15/05/2009	R203 On 04-February-10			Bond Future	8.7700	8.7360	100.4971	100.6796	0.00
15/05/2009	R203 On 06-August-09			Bond Future	8.6900	8.6550	100.8525	101.0274	0.00
15/05/2009	R203 On 06-August-09			Bond Future	8.6900	8.6550	100.8525	101.0274	0.00
15/05/2009	R203 On 06-August-09			Bond Future	8.6900	8.6550	100.8525	101.0274	0.00
15/05/2009	R203 On 06-August-09			Bond Future	8.6900	8.6550	100.8525	101.0274	0.00
15/05/2009	R203 On 06-August-09			Bond Future	8.6900	8.6550	100.8525	101.0274	0.00
15/05/2009	R203 On 06-August-09			Bond Future	8.6900	8.6550	100.8525	101.0274	0.00
15/05/2009	R203 On 06-August-09			Bond Future	8.6900	8.6550	100.8525	101.0274	0.00
15/05/2009	R203 On 06-August-09			Bond Future	8.6900	8.6550	100.8525	101.0274	0.00
15/05/2009	R203 On 06-August-09			Bond Future	8.6900	8.6550	100.8525	101.0274	0.00
15/05/2009	R203 On 05-November-09			Bond Future	8.7200	8.6920	98.6047	98.7810	0.00
15/05/2009	R203 On 05-November-09			Bond Future	8.7200	8.6920	98.6047	98.7810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R203 On 05-November-09			Bond Future	8.7200	8.6920	98.6047	98.7810	0.00
15/05/2009	R203 On 05-November-09			Bond Future	8.7200	8.6920	98.6047	98.7810	0.00
15/05/2009	R203 On 05-November-09			Bond Future	8.7200	8.6920	98.6047	98.7810	0.00
15/05/2009	R203 On 05-November-09			Bond Future	8.7200	8.6920	98.6047	98.7810	0.00
15/05/2009	R203 On 05-November-09			Bond Future	8.7200	8.6920	98.6047	98.7810	0.00
15/05/2009	R203 On 05-November-09			Bond Future	8.7200	8.6920	98.6047	98.7810	0.00
15/05/2009	R203 On 05-November-09			Bond Future	8.7200	8.6920	98.6047	98.7810	0.00
15/05/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	1331	1384	1331	1384	0.00
15/05/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8374	8251	8374	8251	0.00
15/05/2009	R204 On 04-February-10			Bond Future	8.7700	8.7350	96.4169	96.6116	0.00
15/05/2009	R204 On 04-February-10			Bond Future	8.7700	8.7350	96.4169	96.6116	0.00
15/05/2009	R204 On 04-February-10			Bond Future	8.7700	8.7350	96.4169	96.6116	0.00
15/05/2009	R204 On 04-February-10			Bond Future	8.7700	8.7350	96.4169	96.6116	0.00
15/05/2009	R204 On 04-February-10			Bond Future	8.7700	8.7350	96.4169	96.6116	0.00
15/05/2009	R204 On 04-February-10			Bond Future	8.7700	8.7350	96.4169	96.6116	0.00
15/05/2009	R204 On 04-February-10			Bond Future	8.7700	8.7350	96.4169	96.6116	0.00
15/05/2009	R204 On 04-February-10			Bond Future	8.7700	8.7350	96.4169	96.6116	0.00
15/05/2009	R204 On 04-February-10			Bond Future	8.7700	8.7350	96.4169	96.6116	0.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 06-August-09			Bond Future	8.7000	8.6660	96.7182	96.9086	488.00
15/05/2009	R204 On 05-November-09			Bond Future	8.7300	8.6980	98.5655	98.7582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R204 On 05-November-09			Bond Future	8.7300	8.6980	98.5655	98.7582	0.00
15/05/2009	R204 On 05-November-09			Bond Future	8.7300	8.6980	98.5655	98.7582	0.00
15/05/2009	R204 On 05-November-09			Bond Future	8.7300	8.6980	98.5655	98.7582	0.00
15/05/2009	R204 On 05-November-09			Bond Future	8.7300	8.6980	98.5655	98.7582	0.00
15/05/2009	R204 On 05-November-09			Bond Future	8.7300	8.6980	98.5655	98.7582	0.00
15/05/2009	R204 On 05-November-09			Bond Future	8.7300	8.6980	98.5655	98.7582	0.00
15/05/2009	R204 On 05-November-09			Bond Future	8.7300	8.6980	98.5655	98.7582	0.00
15/05/2009	R204 On 05-November-09			Bond Future	8.7300	8.6980	98.5655	98.7582	0.00
15/05/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	1450	1508	1450	1508	0.00
15/05/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9234	9100	9234	9100	0.00
15/05/2009	R206 On 04-February-10			Bond Future	8.4600	8.4380	97.3478	97.4252	0.00
15/05/2009	R206 On 04-February-10			Bond Future	8.4600	8.4380	97.3478	97.4252	0.00
15/05/2009	R206 On 04-February-10			Bond Future	8.4600	8.4380	97.3478	97.4252	0.00
15/05/2009	R206 On 04-February-10			Bond Future	8.4600	8.4380	97.3478	97.4252	0.00
15/05/2009	R206 On 04-February-10			Bond Future	8.4600	8.4380	97.3478	97.4252	0.00
15/05/2009	R206 On 04-February-10			Bond Future	8.4600	8.4380	97.3478	97.4252	0.00
15/05/2009	R206 On 04-February-10			Bond Future	8.4600	8.4380	97.3478	97.4252	0.00
15/05/2009	R206 On 04-February-10			Bond Future	8.4600	8.4380	97.3478	97.4252	0.00
15/05/2009	R206 On 04-February-10			Bond Future	8.4600	8.4380	97.3478	97.4252	0.00
15/05/2009	R206 On 06-August-09			Bond Future	8.3800	8.3620	97.3522	97.4270	1214.00
15/05/2009	R206 On 06-August-09			Bond Future	8.3800	8.3620	97.3522	97.4270	1214.00
15/05/2009	R206 On 06-August-09			Bond Future	8.3800	8.3620	97.3522	97.4270	1214.00
15/05/2009	R206 On 06-August-09			Bond Future	8.3800	8.3620	97.3522	97.4270	1214.00
15/05/2009	R206 On 06-August-09			Bond Future	8.3800	8.3620	97.3522	97.4270	1214.00
15/05/2009	R206 On 06-August-09			Bond Future	8.3800	8.3620	97.3522	97.4270	1214.00
15/05/2009	R206 On 06-August-09			Bond Future	8.3800	8.3620	97.3522	97.4270	1214.00
15/05/2009	R206 On 06-August-09			Bond Future	8.3800	8.3620	97.3522	97.4270	1214.00
15/05/2009	R206 On 06-August-09			Bond Future	8.3800	8.3620	97.3522	97.4270	1214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R206 On 05-November-09			Bond Future	8.4200	8.3940	99.2149	99.2897	0.00
15/05/2009	R206 On 05-November-09			Bond Future	8.4200	8.3940	99.2149	99.2897	0.00
15/05/2009	R206 On 05-November-09			Bond Future	8.4200	8.3940	99.2149	99.2897	0.00
15/05/2009	R206 On 05-November-09			Bond Future	8.4200	8.3940	99.2149	99.2897	0.00
15/05/2009	R206 On 05-November-09			Bond Future	8.4200	8.3940	99.2149	99.2897	0.00
15/05/2009	R206 On 05-November-09			Bond Future	8.4200	8.3940	99.2149	99.2897	0.00
15/05/2009	R206 On 05-November-09			Bond Future	8.4200	8.3940	99.2149	99.2897	0.00
15/05/2009	R206 On 05-November-09			Bond Future	8.4200	8.3940	99.2149	99.2897	0.00
15/05/2009	R206 On 05-November-09			Bond Future	8.4200	8.3940	99.2149	99.2897	0.00
15/05/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	1016	1044	1016	1044	0.00
15/05/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	4190	4143	4190	4143	0.00
15/05/2009	R207 On 04-February-10			Bond Future	8.9000	8.8700	89.7418	89.9415	0.00
15/05/2009	R207 On 04-February-10			Bond Future	8.9000	8.8700	89.7418	89.9415	0.00
15/05/2009	R207 On 04-February-10			Bond Future	8.9000	8.8700	89.7418	89.9415	0.00
15/05/2009	R207 On 04-February-10			Bond Future	8.9000	8.8700	89.7418	89.9415	0.00
15/05/2009	R207 On 04-February-10			Bond Future	8.9000	8.8700	89.7418	89.9415	0.00
15/05/2009	R207 On 04-February-10			Bond Future	8.9000	8.8700	89.7418	89.9415	0.00
15/05/2009	R207 On 04-February-10			Bond Future	8.9000	8.8700	89.7418	89.9415	0.00
15/05/2009	R207 On 04-February-10			Bond Future	8.9000	8.8700	89.7418	89.9415	0.00
15/05/2009	R207 On 04-February-10			Bond Future	8.9000	8.8700	89.7418	89.9415	0.00
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R207 On 06-August-09			Bond Future	8.8300	8.8000	89.9117	90.1057	0.00
15/05/2009	R207 On 05-November-09			Bond Future	8.8600	8.8320	91.6290	91.8260	0.00
15/05/2009	R207 On 05-November-09			Bond Future	8.8600	8.8320	91.6290	91.8260	0.00
15/05/2009	R207 On 05-November-09			Bond Future	8.8600	8.8320	91.6290	91.8260	0.00
15/05/2009	R207 On 05-November-09			Bond Future	8.8600	8.8320	91.6290	91.8260	0.00
15/05/2009	R207 On 05-November-09			Bond Future	8.8600	8.8320	91.6290	91.8260	0.00
15/05/2009	R207 On 05-November-09			Bond Future	8.8600	8.8320	91.6290	91.8260	0.00
15/05/2009	R207 On 05-November-09			Bond Future	8.8600	8.8320	91.6290	91.8260	0.00
15/05/2009	R207 On 05-November-09			Bond Future	8.8600	8.8320	91.6290	91.8260	0.00
15/05/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	1361	1417	1361	1417	0.00
15/05/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	10284	10142	10284	10142	0.00
15/05/2009	R208 On 04-February-10			Bond Future	9.1200	9.0830	86.0462	86.2982	0.00
15/05/2009	R208 On 04-February-10			Bond Future	9.1200	9.0830	86.0462	86.2982	0.00
15/05/2009	R208 On 04-February-10			Bond Future	9.1200	9.0830	86.0462	86.2982	0.00
15/05/2009	R208 On 04-February-10			Bond Future	9.1200	9.0830	86.0462	86.2982	0.00
15/05/2009	R208 On 04-February-10			Bond Future	9.1200	9.0830	86.0462	86.2982	0.00
15/05/2009	R208 On 04-February-10			Bond Future	9.1200	9.0830	86.0462	86.2982	0.00
15/05/2009	R208 On 04-February-10			Bond Future	9.1200	9.0830	86.0462	86.2982	0.00
15/05/2009	R208 On 04-February-10			Bond Future	9.1200	9.0830	86.0462	86.2982	0.00
15/05/2009	R208 On 04-February-10			Bond Future	9.1200	9.0830	86.0462	86.2982	0.00
15/05/2009	R208 On 06-August-09			Bond Future	8.9400	8.9020	86.7902	87.0586	0.00
15/05/2009	R208 On 06-August-09			Bond Future	8.9400	8.9020	86.7902	87.0586	0.00
15/05/2009	R208 On 06-August-09			Bond Future	8.9400	8.9020	86.7902	87.0586	0.00
15/05/2009	R208 On 06-August-09			Bond Future	8.9400	8.9020	86.7902	87.0586	0.00
15/05/2009	R208 On 06-August-09			Bond Future	8.9400	8.9020	86.7902	87.0586	0.00
15/05/2009	R208 On 06-August-09			Bond Future	8.9400	8.9020	86.7902	87.0586	0.00
15/05/2009	R208 On 06-August-09			Bond Future	8.9400	8.9020	86.7902	87.0586	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R208 On 06-August-09			Bond Future	8.9400	8.9020	86.7902	87.0586	0.00
15/05/2009	R208 On 06-August-09			Bond Future	8.9400	8.9020	86.7902	87.0586	0.00
15/05/2009	R208 On 05-November-09			Bond Future	9.0200	8.9760	84.8088	85.0725	0.00
15/05/2009	R208 On 05-November-09			Bond Future	9.0200	8.9760	84.8088	85.0725	0.00
15/05/2009	R208 On 05-November-09			Bond Future	9.0200	8.9760	84.8088	85.0725	0.00
15/05/2009	R208 On 05-November-09			Bond Future	9.0200	8.9760	84.8088	85.0725	0.00
15/05/2009	R208 On 05-November-09			Bond Future	9.0200	8.9760	84.8088	85.0725	0.00
15/05/2009	R208 On 05-November-09			Bond Future	9.0200	8.9760	84.8088	85.0725	0.00
15/05/2009	R208 On 05-November-09			Bond Future	9.0200	8.9760	84.8088	85.0725	0.00
15/05/2009	R208 On 05-November-09			Bond Future	9.0200	8.9760	84.8088	85.0725	0.00
15/05/2009	R208 On 05-November-09			Bond Future	9.0200	8.9760	84.8088	85.0725	0.00
15/05/2009	R209 On 04-February-10			Bond Future	8.3000	8.2610	80.4769	80.8448	0.00
15/05/2009	R209 On 04-February-10			Bond Future	8.3000	8.2610	80.4769	80.8448	0.00
15/05/2009	R209 On 04-February-10			Bond Future	8.3000	8.2610	80.4769	80.8448	0.00
15/05/2009	R209 On 04-February-10			Bond Future	8.3000	8.2610	80.4769	80.8448	0.00
15/05/2009	R209 On 04-February-10			Bond Future	8.3000	8.2610	80.4769	80.8448	0.00
15/05/2009	R209 On 04-February-10			Bond Future	8.3000	8.2610	80.4769	80.8448	0.00
15/05/2009	R209 On 04-February-10			Bond Future	8.3000	8.2610	80.4769	80.8448	0.00
15/05/2009	R209 On 04-February-10			Bond Future	8.3000	8.2610	80.4769	80.8448	0.00
15/05/2009	R209 On 04-February-10			Bond Future	8.3000	8.2610	80.4769	80.8448	0.00
15/05/2009	R209 On 06-August-09			Bond Future	8.2800	8.2410	80.5751	80.9279	4513.00
15/05/2009	R209 On 06-August-09			Bond Future	8.2800	8.2410	80.5751	80.9279	4513.00
15/05/2009	R209 On 06-August-09			Bond Future	8.2800	8.2410	80.5751	80.9279	4513.00
15/05/2009	R209 On 06-August-09			Bond Future	8.2800	8.2410	80.5751	80.9279	4513.00
15/05/2009	R209 On 06-August-09			Bond Future	8.2800	8.2410	80.5751	80.9279	4513.00
15/05/2009	R209 On 06-August-09			Bond Future	8.2800	8.2410	80.5751	80.9279	4513.00
15/05/2009	R209 On 06-August-09			Bond Future	8.2800	8.2410	80.5751	80.9279	4513.00
15/05/2009	R209 On 06-August-09			Bond Future	8.2800	8.2410	80.5751	80.9279	4513.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	R209 On 06-August-09			Bond Future	8.2800	8.2410	80.5751	80.9279	4513.00
15/05/2009	R209 On 05-November-09			Bond Future	8.2900	8.2490	78.9617	79.3309	0.00
15/05/2009	R209 On 05-November-09			Bond Future	8.2900	8.2490	78.9617	79.3309	0.00
15/05/2009	R209 On 05-November-09			Bond Future	8.2900	8.2490	78.9617	79.3309	0.00
15/05/2009	R209 On 05-November-09			Bond Future	8.2900	8.2490	78.9617	79.3309	0.00
15/05/2009	R209 On 05-November-09			Bond Future	8.2900	8.2490	78.9617	79.3309	0.00
15/05/2009	R209 On 05-November-09			Bond Future	8.2900	8.2490	78.9617	79.3309	0.00
15/05/2009	R209 On 05-November-09			Bond Future	8.2900	8.2490	78.9617	79.3309	0.00
15/05/2009	R209 On 05-November-09			Bond Future	8.2900	8.2490	78.9617	79.3309	0.00
15/05/2009	R209 On 05-November-09			Bond Future	8.2900	8.2490	78.9617	79.3309	0.00
15/05/2009	TRT1 On 06-August-09			Index Future	291.4500	292.0500	291.4540	292.0500	100.00
15/05/2009	TRT1 On 06-August-09			Index Future	291.4500	292.0500	291.4540	292.0500	100.00
15/05/2009	TRT1 On 06-August-09			Index Future	291.4500	292.0500	291.4540	292.0500	100.00
15/05/2009	TRT1 On 06-August-09			Index Future	291.4500	292.0500	291.4540	292.0500	100.00
15/05/2009	TRT1 On 06-August-09			Index Future	291.4500	292.0500	291.4540	292.0500	100.00
15/05/2009	TRT1 On 06-August-09			Index Future	291.4500	292.0500	291.4540	292.0500	100.00
15/05/2009	TRT1 On 06-August-09			Index Future	291.4500	292.0500	291.4540	292.0500	100.00
15/05/2009	TRT1 On 06-August-09			Index Future	291.4500	292.0500	291.4540	292.0500	100.00
15/05/2009	TRT1 On 05-November-09			Index Future	296.9900	297.5970	296.9920	297.5970	0.00
15/05/2009	TRT1 On 05-November-09			Index Future	296.9900	297.5970	296.9920	297.5970	0.00
15/05/2009	TRT1 On 05-November-09			Index Future	296.9900	297.5970	296.9920	297.5970	0.00
15/05/2009	TRT1 On 05-November-09			Index Future	296.9900	297.5970	296.9920	297.5970	0.00
15/05/2009	TRT1 On 05-November-09			Index Future	296.9900	297.5970	296.9920	297.5970	0.00
15/05/2009	TRT1 On 05-November-09			Index Future	296.9900	297.5970	296.9920	297.5970	0.00
15/05/2009	TRT1 On 05-November-09			Index Future	296.9900	297.5970	296.9920	297.5970	0.00
15/05/2009	TRT1 On 05-November-09			Index Future	296.9900	297.5970	296.9920	297.5970	0.00
15/05/2009	TRT1 On 05-November-09			Index Future	296.9900	297.5970	296.9920	297.5970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.5087	6.5203	6.5087	9769.00
15/05/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.5087	6.5203	6.5087	9769.00
15/05/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.5087	6.5203	6.5087	9769.00
15/05/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.5087	6.5203	6.5087	9769.00
15/05/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.5087	6.5203	6.5087	9769.00
15/05/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.5087	6.5203	6.5087	9769.00
15/05/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.5087	6.5203	6.5087	9769.00
15/05/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.5087	6.5203	6.5087	9769.00
15/05/2009	ZAAD On 12-June-09			Currency Future	6.5200	6.5087	6.5203	6.5087	9769.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-September-09			Currency Future	6.5800	6.5722	6.5844	6.5722	1174.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.6353	6.6465	6.6353	165.00
15/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	403	400	403	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.50	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.40	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.55	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.45	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	403	400	403	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	403	400	403	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	403	400	403	400	0.00
15/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.50	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.40	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.55	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.45	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	407	415	407	415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	407	415	407	415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	407	415	407	415	0.00
15/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	442	439	442	439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	19.60	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	19.85	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	18.35	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	16.85	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	15.35	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	7.85	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	20.30	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	18.80	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	17.30	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	11.30	Call	Currency Future	442	439	442	439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	8.30	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	15.15	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	442	439	442	439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.30	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.20	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	15.60	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	442	439	442	439	0.00
15/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	346	354	346	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	19.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	19.85	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	18.35	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	16.85	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	15.35	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	7.85	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	20.30	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	18.80	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	17.30	Put	Currency Future	346	354	346	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	11.30	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	8.30	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	15.15	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	346	354	346	354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.30	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.20	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	15.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	346	354	346	354	0.00
15/05/2009	ZAAD On 14-December-09	16.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	16.00	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	593	587	593	587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	15.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	7.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.55	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	15.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	15.70	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.70	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	15.80	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.80	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	7.80	Call	Currency Future	593	587	593	587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	12.05	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.75	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	18.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	16.60	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	18.25	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	16.75	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	15.25	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	18.55	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	17.05	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	15.55	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.95	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	11.15	Call	Currency Future	593	587	593	587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.30	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	12.95	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	593	587	593	587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.15	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.90	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.80	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.70	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.50	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.40	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.30	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.15	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.05	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.95	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.85	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.75	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.55	Call	Currency Future	593	587	593	587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	13.25	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	593	587	593	587	0.00
15/05/2009	ZAAD On 14-December-09	16.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	16.00	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	15.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	7.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.55	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	15.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	15.70	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.70	Put	Currency Future	196	201	196	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	15.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	7.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.05	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.75	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	18.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	16.60	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	18.25	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	16.75	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	15.25	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	18.55	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	17.05	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	15.55	Put	Currency Future	196	201	196	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.95	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	11.15	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.30	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	196	201	196	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.15	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.90	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.80	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.70	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.50	Put	Currency Future	196	201	196	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	13.40	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.30	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.15	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.05	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.95	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.85	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.75	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.55	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	13.25	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	196	201	196	201	0.00
15/05/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	97	98	97	98	0.00
15/05/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	227	239	227	239	0.00
15/05/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	244	241	244	241	0.00
15/05/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	409	419	409	419	0.00
15/05/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	277	273	277	273	0.00
15/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	277	273	277	273	0.00
15/05/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	342	351	342	351	0.00
15/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	342	351	342	351	0.00
15/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	215	213	215	213	0.00
15/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	481	491	481	491	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	191	190	191	190	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	557	568	557	568	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	166	161	166	161	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	632	639	632	639	0.00
15/05/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	5	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	5	6	5	6	0.00
15/05/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	885	897	885	897	0.00
15/05/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	108	104	108	104	0.00
15/05/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	823	831	823	831	0.00
15/05/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	315	312	315	312	0.00
15/05/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	281	289	281	289	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	140	135	140	135	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	706	713	706	713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	118	114	118	114	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	783	791	783	791	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	82	78	82	78	0.00
15/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	82	78	82	78	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	947	956	947	956	0.00
15/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	947	956	947	956	0.00
15/05/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	68	65	68	65	0.00
15/05/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1033	1042	1033	1042	0.00
15/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	535	530	535	530	0.00
15/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	239	245	239	245	0.00
15/05/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	485	481	485	481	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	289	296	289	296	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	506	498	506	498	0.00
15/05/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	122	126	122	126	0.00
15/05/2009	ZAAD On 14-December-09	13.65	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	11.65	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	5.15	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	11.60	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	13.45	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	11.45	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.95	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	13.35	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	281	280	281	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	12.00	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	11.85	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.25	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.35	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	15.50	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	14.00	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	15.75	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	14.25	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	11.25	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	8.25	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	5.25	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	281	280	281	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	9.30	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.60	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.25	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	11.90	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.15	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.35	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.65	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.20	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.50	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.70	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.65	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.45	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	7.75	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	8.15	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	281	280	281	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	8.20	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.25	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.15	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.05	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.95	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.75	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.15	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.40	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.30	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.20	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.10	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.90	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.80	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	9.70	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	8.00	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	10.00	Call	Currency Future	281	280	281	280	0.00
15/05/2009	ZAAD On 14-December-09	13.65	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	11.65	Put	Currency Future	685	695	685	695	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	5.15	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	13.60	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	11.60	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	13.45	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	11.45	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	7.95	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	13.35	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.00	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	685	695	685	695	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	11.85	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.25	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	7.35	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	15.50	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	14.00	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	15.75	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	14.25	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	11.25	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	8.25	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	5.25	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.30	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	7.60	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.25	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	11.90	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.15	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	685	695	685	695	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	9.35	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	7.65	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.20	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.50	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	7.70	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.65	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.45	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	7.75	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	8.15	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	8.20	Put	Currency Future	685	695	685	695	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.25	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.15	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.05	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.95	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.75	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.15	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.40	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.30	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.20	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.10	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.90	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.80	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	9.70	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	8.00	Put	Currency Future	685	695	685	695	0.00
15/05/2009	ZAAD On 14-December-09	10.00	Put	Currency Future	685	695	685	695	0.00